

Period: Sep-01-2006 To Sep-30-2006

Type	Posting	Trade	Settle	Actn	Current Quantity	Description	Sec ID	CCY [Loc]	CCY [Settl]	Price [Settl]	Principal [Settl]	Comm/Tax [Settl]	Fee [Settl]	Net Proceeds [Settl]	Rpt Ccy Net Proceeds [USD]	FX Rate [Settl/USD]	Bond Accr Intr [Settl]
Margin	09/01/2006	09/01/2006	09/01/2006	WIRE	0.00	WIRE TO CITIBANK FUT MGN		USD	USD	0.0000	0.00	0.00	0.00	(6,802.00)	(6,802.00)	1.0000	0.00
Short	09/01/2006	09/01/2006	09/07/2006	SS	(11,000.00)	CENTERPOINT ENERGY INC	CNP	USD	USD	14.4344	158,778.40	(52.20)	0.00	158,721.32	158,721.32	1.0000	0.00
Short	09/01/2006	09/01/2006	09/07/2006	SS	(4,102.00)	CENTERPOINT ENERGY INC	CNP	USD	USD	14.4822	59,405.98	(22.56)	0.00	59,381.59	59,381.59	1.0000	0.00
>>> Total for 09/01/2006											<b>218,184.38</b>	<b>(74.76)</b>	<b>0.00</b>	<b>230,176.89</b>	<b>230,176.89</b>		<b>0.00</b>
Margin	09/05/2006	09/05/2006	09/05/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	97,929.87	97,929.87	1.0000	0.00
Short	09/05/2006	09/05/2006	09/05/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(97,929.87)	(97,929.87)	1.0000	0.00
>>> Total for 09/05/2006											<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		<b>0.00</b>
Margin	09/06/2006	09/06/2006	09/06/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	209,711.43	209,711.43	1.0000	0.00
Margin	09/06/2006	09/06/2006	09/06/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(4,198.20)	(4,198.20)	1.0000	0.00
Short	09/06/2006	09/06/2006	09/06/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	4,198.20	4,198.20	1.0000	0.00
Short	09/06/2006	09/06/2006	09/06/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(209,711.43)	(209,711.43)	1.0000	0.00
>>> Total for 09/06/2006											<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		<b>0.00</b>
Margin	09/07/2006	09/07/2006	09/07/2006	WIRE	0.00	746FY0 HIGHBRIDGE CAPITAL MANA		USD	USD	0.0000	0.00	0.00	0.00	5,254.00	5,254.00	1.0000	0.00
Margin	09/07/2006	09/07/2006	09/07/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	4,198.20	4,198.20	1.0000	0.00
Margin	09/07/2006	09/07/2006	09/07/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	50,774.76	50,774.76	1.0000	0.00
Short	09/07/2006	09/07/2006	09/07/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(4,198.20)	(4,198.20)	1.0000	0.00
Short	09/07/2006	09/07/2006	09/07/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(50,774.76)	(50,774.76)	1.0000	0.00
>>> Total for 09/07/2006											<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>5,254.00</b>	<b>5,254.00</b>		<b>0.00</b>
Short	09/08/2006	09/08/2006	09/08/2006	DIV	0.00	CENTERPOINT ENERGY INC	CNP	USD	USD	0.0000	0.00	0.00	0.00	(22,852.05)	(22,852.05)	1.0000	0.00

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