

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

Type	Posting	Trade	Settle	Actn	Current Quantity	Description	Sec ID	CCY [Locl]	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	09/08/2006	09/08/2006	09/08/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(106,524.07)	(106,524.07)	1.0000	0.00
Short	09/08/2006	09/08/2006	09/08/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	106,524.07	106,524.07	1.0000	0.00
>>> Total for 09/08/2006											<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>(22,852.05)</b>	<b>(22,852.05)</b>		<b>0.00</b>
Margin	09/11/2006	09/11/2006	09/11/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(10,907.90)	(10,907.90)	1.0000	0.00
Short	09/11/2006	09/11/2006	09/11/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	10,907.90	10,907.90	1.0000	0.00
Short	09/11/2006	09/11/2006	09/11/2006	DIV	0.00	GENERAL MOTORS	GM	USD	USD	0.0000	0.00	0.00	0.00	(14,737.50)	(14,737.50)	1.0000	0.00
>>> Total for 09/11/2006											<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>(14,737.50)</b>	<b>(14,737.50)</b>		<b>0.00</b>
Short	09/12/2006	09/12/2006	09/12/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	53,680.06	53,680.06	1.0000	0.00
Margin	09/12/2006	09/12/2006	09/12/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(53,680.06)	(53,680.06)	1.0000	0.00
>>> Total for 09/12/2006											<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	09/13/2006	09/13/2006	09/13/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(43,948.28)	(43,948.28)	1.0000	0.00
Short	09/13/2006	09/13/2006	09/13/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	43,948.28	43,948.28	1.0000	0.00
Short	09/13/2006	09/13/2006	09/18/2006	SS	(300.00)	CSX CORPORATION	CSX	USD	USD	31.7929	9,537.87	(1.65)	0.00	9,535.92	9,535.92	1.0000	0.00
>>> Total for 09/13/2006											<b>9,537.87</b>	<b>(1.65)</b>	<b>0.00</b>	<b>9,535.92</b>	<b>9,535.92</b>		<b>0.00</b>
Margin	09/14/2006	09/14/2006	09/14/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	84,312.49	84,312.49	1.0000	0.00
Short	09/14/2006	09/14/2006	09/14/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(84,312.49)	(84,312.49)	1.0000	0.00
>>> Total for 09/14/2006											<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		<b>0.00</b>
Short	09/15/2006	09/15/2006	09/15/2006	DIV	0.00	CSX CORPORATION	CSX	USD	USD	0.0000	0.00	0.00	0.00	(3,073.80)	(3,073.80)	1.0000	0.00
Margin	09/15/2006	09/15/2006	09/15/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	24,730.85	24,730.85	1.0000	0.00
Short	09/15/2006	09/15/2006	09/15/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(24,730.85)	(24,730.85)	1.0000	0.00
Short	09/15/2006	09/15/2006	09/20/2006	SS	(1,500.00)	MASCO CORP	MAS	USD	USD	28.3612	42,541.80	(8.25)	0.00	42,532.24	42,532.24	1.0000	0.00
>>> Total for 09/15/2006											<b>42,541.80</b>	<b>(8.25)</b>	<b>0.00</b>	<b>39,458.44</b>	<b>39,458.44</b>		<b>0.00</b>
Margin	09/18/2006	09/18/2006	09/18/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	5,098.58	5,098.58	1.0000	0.00

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