

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	09/18/2006	09/18/2006	09/18/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(870.32)	(870.32)	1.0000	0.00	
Short	09/18/2006	09/18/2006	09/18/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	870.32	870.32	1.0000	0.00	
Short	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	
Short	09/18/2006	09/11/2006	09/14/2006	SS	(2,300.00)	SUPERVALU INC	SVU	USD	USD	29.8071	68,556.33	(12.65)	0.00	68,543.68	68,543.68	1.0000	0.00	
>>> Total for 09/18/2006																		
Margin	09/19/2006	09/19/2006	09/19/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	29,512.66	29,512.66	1.0000	0.00	
Margin	09/19/2006	09/19/2006	09/19/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	870.32	870.32	1.0000	0.00	
Short	09/19/2006	09/19/2006	09/19/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(29,512.66)	(29,512.66)	1.0000	0.00	
Short	09/19/2006	09/19/2006	09/19/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(870.32)	(870.32)	1.0000	0.00	
Short	09/19/2006	09/19/2006	09/22/2006	BC	1,060.00	AMGEN	AMGN	USD	USD	69.8293	(74,019.06)	(5.02)	0.00	(74,024.08)	(74,024.08)	1.0000	0.00	
Margin	09/19/2006	09/19/2006	09/22/2006	SEL	(2,000,000.00)	AMGEN INC MAR 0% 32	031162AL4	USD	USD	74.4375	1,488,750.00	0.00	0.00	1,488,750.00	1,488,750.00	1.0000	0.00	
Short	09/19/2006	09/19/2006	09/22/2006	BC	1,245.00	MASCO CORP	MAS	USD	USD	27.3455	(34,045.15)	(6.73)	0.00	(34,051.88)	(34,051.88)	1.0000	0.00	
>>> Total for 09/19/2006																		
Margin	09/20/2006	09/20/2006	09/20/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(35,460.62)	(35,460.62)	1.0000	0.00	
Short	09/20/2006	09/20/2006	09/20/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	35,460.62	35,460.62	1.0000	0.00	
Margin	09/20/2006	09/20/2006	09/20/2006	WIRE	0.00	WIRE TO CITIBANK FUT MGN		USD	USD	0.0000	0.00	0.00	0.00	(5,778.00)	(5,778.00)	1.0000	0.00	
>>> Total for 09/20/2006																		
Margin	09/21/2006	09/21/2006	09/21/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	121,404.15	121,404.15	1.0000	0.00	
Short	09/21/2006	09/21/2006	09/21/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(121,404.15)	(121,404.15)	1.0000	0.00	
>>> Total for 09/21/2006																		
Margin	09/22/2006	09/22/2006	09/22/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	33,668.31	33,668.31	1.0000	0.00	
Short	09/22/2006	09/22/2006	09/22/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(33,668.31)	(33,668.31)	1.0000	0.00	

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