

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]
Short	09/22/2006	09/22/2006	09/22/2006	DIV	0.00	EDO CORPORATION	EDO	USD	USD	0.0000	0.00	0.00	0.00	(550.35)	(550.35)	1.0000	0.00
Margin	09/22/2006	09/22/2006	09/22/2006	WIRE	0.00	WIRE TO CITIBANK FUT MGN		USD	USD	0.0000	0.00	0.00	0.00	(11,243.00)	(11,243.00)	1.0000	0.00
>>> Total for 09/22/2006											0.00	0.00	0.00	(11,793.35)	(11,793.35)		0.00
Margin	09/25/2006	09/25/2006	09/25/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(53,667.46)	(53,667.46)	1.0000	0.00
Short	09/25/2006	09/25/2006	09/25/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	53,667.46	53,667.46	1.0000	0.00
Margin	09/25/2006	09/25/2006	09/25/2006	WIRE	0.00	WIRE TO CITIBANK FUT MGN		USD	USD	0.0000	0.00	0.00	0.00	(6,149.00)	(6,149.00)	1.0000	0.00
Margin	09/25/2006	09/25/2006	09/25/2006	UNBOX	(5,152.00)	MASCO CORP	MAS	USD	USD	0.0000	0.00	0.00	0.00	0.00	0.00	1.0000	0.00
Short	09/25/2006	09/25/2006	09/25/2006	UNBOX	5,152.00	MASCO CORP	MAS	USD	USD	0.0000	0.00	0.00	0.00	0.00	0.00	1.0000	0.00
>>> Total for 09/25/2006											0.00	0.00	0.00	(6,149.00)	(6,149.00)		0.00
Margin	09/26/2006	09/26/2006	09/26/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(128,472.06)	(128,472.06)	1.0000	0.00
Short	09/26/2006	09/26/2006	09/26/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	128,472.06	128,472.06	1.0000	0.00
>>> Total for 09/26/2006											0.00	0.00	0.00	0.00	0.00		0.00
Margin	09/27/2006	09/27/2006	09/27/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(172,324.05)	(172,324.05)	1.0000	0.00
Short	09/27/2006	09/27/2006	09/27/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	172,324.05	172,324.05	1.0000	0.00
Short	09/27/2006	09/27/2006	10/02/2006	SS	(1,000.00)	CSX CORPORATION	CSX	USD	USD	32.4671	32,467.10	(5.50)	0.00	32,460.60	32,460.60	1.0000	0.00
Short	09/27/2006	09/27/2006	10/02/2006	SS	(1,400.00)	RPM INCORPORATED	RPM	USD	USD	19.3924	27,149.36	(7.70)	0.00	27,140.82	27,140.82	1.0000	0.00
Margin	09/27/2006	09/27/2006	09/27/2006	REORG	(4,000,000.00)	SUPERVALU NOV ZERO 31	868536AP8	USD	USD	0.0000	0.00	0.00	0.00	0.00	0.00	1.0000	0.00
Margin	09/27/2006	09/27/2006	09/27/2006	REORG	4,000,000.00	SUPERVALUE NOV ZERO 3	86899ABM1	USD	USD	0.0000	0.00	0.00	0.00	0.00	0.00	1.0000	0.00

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