

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

Type	Posting	Trade	Settle	Actn	Current Quantity	Description	Sec ID	CCY [Loc]	CCY [Sett]	Price [Sett]	Principal [Sett]	Comm/Tax [Sett]	Fee [Sett]	Net Proceeds [Sett]	Rpt Ccy Net Proceeds [USD]	FX Rate [Sett/USD]	Bond Accr Intr [Sett]
Short	09/27/2006	09/27/2006	10/02/2006	BC	2,300.00	SUPERVALU INC	SVU	USD	USD	29.5317	(67,922.91)	(12.65)	0.00	(67,935.56)	(67,935.56)	1.0000	0.00
>>> Total for 09/27/2006											(8,306.45)	(25.85)	0.00	(8,334.14)	(8,334.14)		0.00
Margin	09/28/2006	09/28/2006	09/28/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	33,245.21	33,245.21	1.0000	0.00
Short	09/28/2006	09/28/2006	09/28/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(33,245.21)	(33,245.21)	1.0000	0.00
>>> Total for 09/28/2006											0.00	0.00	0.00	0.00	0.00		0.00
Margin	09/29/2006	09/29/2006	09/29/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	105,016.60	105,016.60	1.0000	0.00
Short	09/29/2006	09/29/2006	09/29/2006	MTM	0.00	CURRENCY		USD	USD	0.0000	0.00	0.00	0.00	(105,016.60)	(105,016.60)	1.0000	0.00
Short	09/29/2006	09/29/2006	10/04/2006	SS	(2,000.00)	CBRL GROUP INC	CBRL	USD	USD	40.8205	81,641.00	(9.46)	0.00	81,629.03	81,629.03	1.0000	0.00
Short	09/29/2006	09/29/2006	10/04/2006	BC	300.00	CHENIERE ENERGY INC	LNG	USD	USD	29.7700	(8,931.00)	(1.65)	0.00	(8,932.65)	(8,932.65)	1.0000	0.00
>>> Total for 09/29/2006											72,710.00	(11.11)	0.00	72,696.38	72,696.38		0.00
Short	10/06/2006	09/29/2006	10/10/2006	SS	(2,000.00)	CBRL GROUP INC	CBRL	USD	USD	41.7279	83,455.80	(9.50)	0.00	83,443.79	83,443.79	1.0000	0.00
Short	10/06/2006	09/29/2006	10/04/2006	XSS	2,000.00	CBRL GROUP INC	CBRL	USD	USD	40.8205	(81,641.00)	9.46	0.00	(81,629.03)	(81,629.03)	1.0000	0.00
>>> Total for 10/06/2006											1,814.80	(0.04)	0.00	1,814.76	1,814.76		0.00
>> Total for USD											1,785,724.52	(146.06)	0.00	1,738,510.07	1,738,510.07		0.00
> Total for 736FY0C																	1,739,553.65