

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
[REDACTED] UNDISCLOSED 01/01/07 TO 01/31/07 12 OF 16

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE	DATE	TRANSACTION	QUANTITY	DESCRIPTION	PRICE	DEBIT	CREDIT
01	01/22	TND	-4,000,000	MASCO CORP CVT 07/20/2031 TENDER CREDIT 01/22/07 ON 4000000 SHARES			
03	01/22	MRKD/MARKET		MARK TO MARKET		72,228.55	
01	01/23	MRKD/MARKET		MARK TO MARKET		84,407.34	
01	01/23	TND	-4,000,000	MASCO CORP CVT CONTRA 07/20/2031 TENDER CREDIT			1,871,200.00
03	01/23	MRKD/MARKET		MARK TO MARKET			84,407.34
03	01/23	JOURNAL	-1,050	CBRL GROUP INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			49,460.97
03	01/23	JOURNAL	-1,050	CBRL GROUP INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			49,396.29
03	01/23	JOURNAL	1,050	CBRL GROUP INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		49,396.29	
03	01/23	JOURNAL	1,050	CBRL GROUP INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		49,396.28	
01	01/24	MRKD/MARKET		MARK TO MARKET		158,357.40	
03	01/24	MRKD/MARKET		MARK TO MARKET			158,357.40
01	01/25	MRKD/MARKET		MARK TO MARKET		106,009.73	
03	01/25	MRKD/MARKET		MARK TO MARKET			106,009.73
03	01/25	JOURNAL	-3,600	RPM INCORPORATED OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			81,083.62
01	01/26	MRKD/MARKET		MARK TO MARKET		12,716.41	
03	01/26	MRKD/MARKET		MARK TO MARKET			12,716.41
03	01/26	JOURNAL	-400	CSX CORPORATION OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			14,513.37



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