

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20ST [REDACTED] UNDISCLOSED 08/01/06 TO 08/31/06 12 OF 18

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE	DATE	TRANSACTION	QUANTITY	DESCRIPTION	PRICE	DEBIT	CREDIT
03	08/14	MRKD/MARKET		MARK TO MARKET		642,023.17	
03	08/14	JOURNAL	775,000	CONSECO INC CVT 03.5000 09/30/2035 CLOSE SHORT VS BOX			
03	08/14	JOURNAL	800	EDO CORPORATION OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		17,596.56	
01	08/15	MRKD/MARKET		MARK TO MARKET		152,629.66	
01	08/15	JOURNAL	775,000	CONSECO INC CVT 03.5000 09/30/2035 OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		831,601.01	
01	08/15	JOURNAL	-775,000	CONSECO INC CVT 144A 03.5000 09/30/2035 OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			831,601.01
03	08/15	MRKD/MARKET		MARK TO MARKET			152,629.66
01	08/16	MRKD/MARKET		MARK TO MARKET			388,511.25
01	08/16	WIRED		FUNDS PAID BY WIRE		12,081.00	
01	08/16	JOURNAL	-775,000	WIRE TO CITIBANK FUT MRN CONSECO INC CVT 03.5000 09/30/2035 OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			831,601.01
01	08/16	JOURNAL	775,000	CONSECO INC CVT 144A 03.5000 09/30/2035 OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		831,601.01	
03	08/16	MRKD/MARKET		MARK TO MARKET		388,511.25	
03	08/16	JOURNAL	280	CSX CORPORATION OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		16,508.59	
01	08/17	MRKD/MARKET		MARK TO MARKET			16,988.32
01	08/17	WIRED		FUNDS PAID BY WIRE		10,770.00	
				WIRE TO CITIBANK FUT MRN			



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