

# Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE  
20ST 736FY UNDISCLOSED 12/01/06 TO 12/31/06 11 OF 15

\*\*\* ALL AMOUNTS IN US DOLLAR \*\*\*

## TRADING ACTIVITY FOR THE MONTH

TYPE	DATE	TRANSACTION	QUANTITY	DESCRIPTION	PRICE	DEBIT	CREDIT
01	12/06	MRKD/MARKET		MARK TO MARKET			112,858.97
01	12/06	TND	-3,000,000	PPL ENERGY SUPPLY LLC CVT "CONTRA" 02.6250 05/15/2023			3,000,000.00
				TENDER CREDIT			
03	12/06	MRKD/MARKET		MARK TO MARKET		112,858.97	
03	12/06	JOURNAL	-1,400	RPM INCORPORATED OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			28,202.13
03	12/06	JOURNAL	2,000	CBRL GROUP INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		84,788.00	
03	12/06	JOURNAL	15,957	PPL CORP OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		586,276.14	
01	12/07	MRKD/MARKET		MARK TO MARKET			140,514.18
03	12/07	MRKD/MARKET		MARK TO MARKET		140,514.18	
01	12/08	MRKD/MARKET		MARK TO MARKET		53,959.97	
03	12/08	MRKD/MARKET		MARK TO MARKET			53,959.97
03	12/08	JOURNAL	950	PPL CORP OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		34,679.28	
01	12/11	MRKD/MARKET		MARK TO MARKET		116,375.37	
03	12/11	MRKD/MARKET		MARK TO MARKET			116,375.37
01	12/12	MRKD/MARKET		MARK TO MARKET		23,565.30	
03	12/12	MRKD/MARKET		MARK TO MARKET			23,565.30
03	12/12	JOURNAL	-10	RPM INCORPORATED OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			205.59
01	12/13	MRKD/MARKET		MARK TO MARKET			112,434.66
01	12/13	WIRED		FUNDS PAID BY WIRE		9,202.00	
				WIRE TO CITIBANK FUT MGN			
03	12/13	MRKD/MARKET		MARK TO MARKET		112,434.66	
01	12/14	MRKD/MARKET		MARK TO MARKET		169,444.56	
03	12/14	MRKD/MARKET		MARK TO MARKET			169,444.56



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