

Statement of Account

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

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE	DATE	TRANSACTION	QUANTITY	DESCRIPTION	PRICE	DEBIT	CREDIT
01	12/15	MRKD/MARKET		MARK TO MARKET		27,549.13	
03	12/15	MRKD/MARKET		MARK TO MARKET			27,549.13
01	12/18	MRKD/MARKET		MARK TO MARKET			451,526.29
03	12/18	MRKD/MARKET		MARK TO MARKET		451,526.29	
03	12/18	JOURNAL	-2,000	CENTERPOINT ENERGY INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			32,784.75
03	12/18	JOURNAL	1,000	PPL CORP OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		36,348.10	
01	12/19	MRKD/MARKET		MARK TO MARKET		73,072.74	
03	12/19	MRKD/MARKET		MARK TO MARKET			73,072.74
03	12/19	JOURNAL	2,000	PPL CORP OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		72,649.36	
01	12/20	MRKD/MARKET		MARK TO MARKET			14,312.99
03	12/20	MRKD/MARKET		MARK TO MARKET		14,312.99	
01	12/21	MRKD/MARKET		MARK TO MARKET		392,533.61	
03	12/21	MRKD/MARKET		MARK TO MARKET			392,533.61
03	12/21	SOLD	-11,270	AMERICAN FINL GROUP INC	N/A		
01	12/22	MRKD/MARKET		MARK TO MARKET			80,291.64
03	12/22	MRKD/MARKET		MARK TO MARKET		80,291.64	
01	12/26	MRKD/MARKET		MARK TO MARKET		148,247.38	
03	12/26	MRKD/MARKET		MARK TO MARKET			148,247.38
01	12/27	MRKD/MARKET		MARK TO MARKET		109,547.09	
03	12/27	MRKD/MARKET		MARK TO MARKET			109,547.09
01	12/28	MRKD/MARKET		MARK TO MARKET			60,406.51
03	12/28	MRKD/MARKET		MARK TO MARKET		60,406.51	
03	12/28	JOURNAL	1,585	PPL CORP OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		57,416.63	
01	12/29	MRKD/MARKET		MARK TO MARKET			44,090.60
03	12/29	MRKD/MARKET		MARK TO MARKET		44,090.60	



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