

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20JQ 736FY UNDISCLOSED 02/01/06 TO 02/28/06 13 OF 21

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE	DATE	TRANSACTION	QUANTITY	DESCRIPTION	PRICE	DEBIT	CREDIT
01	02/13	JOURNAL	-2,000,000	WYETH NOTE SR CVT FR 04.2387 01/15/2024 OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			2,096,829.10
03	02/13	MRKD/MARKET		MARK TO MARKET			68,658.32
03	02/13	JOURNAL	1,855	EDO CORPORATION OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		48,179.44	
03	02/13	JOURNAL	13,240	WYETH OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		604,935.60	
01	02/14	JOURNAL		FROM 746FY0 TO 736FY0 746FY0 TO 736FY0 USD/GBP			1,148.51
01	02/14	MRKD/MARKET		MARK TO MARKET		96,145.90	
03	02/14	MRKD/MARKET		MARK TO MARKET			96,145.90
01	02/15	MRKD/MARKET		MARK TO MARKET		117,202.97	
03	02/15	MRKD/MARKET		MARK TO MARKET			117,202.97
03	02/15	JOURNAL	2,000	AMGEN OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		141,180.69	
01	02/16	JOURNAL		FROM 746FY0 TO 736FY0 746FY0 TO 736FY0 USD/GBP			3,462.74
01	02/16	MRKD/MARKET		MARK TO MARKET		283,691.44	
03	02/16	MRKD/MARKET		MARK TO MARKET			283,691.44
03	02/16	JOURNAL	-900	AMERICAN FINL GROUP INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			35,347.67
01	02/17	JOURNAL		FROM 746FY0 TO 736FY0 746FY0 TO 736FY0 USD/GBP			26,034.42
01	02/17	MRKD/MARKET		MARK TO MARKET			31,095.83
03	02/17	MRKD/MARKET		MARK TO MARKET		31,095.83	
03	02/17	JOURNAL	15,000	CENTERPOINT ENERGY INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		188,613.00	



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