

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
20ST ██████████ UNDISCLOSED 05/01/06 TO 05/31/06 21 OF 28

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE	DATE	TRANSACTION	QUANTITY	DESCRIPTION	PRICE	DEBIT	CREDIT
03	05/22	JOURNAL	1,950	PPL CORP OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		56,427.35	
01	05/23	JOURNAL		FROM 736FY0 TO 746FY0 736FY0 TO 746FY0 USD/EUR		593,155.74	
01	05/23	MRKD/MARKET		MARK TO MARKET			3,329,283.68
01	05/23	JOURNAL	670	CONSECO INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		17,095.32	
01	05/23	JOURNAL	-2,392	CONSECO INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			54,439.29
01	05/23	JOURNAL	-9,786	ALLERGAN INC CLOSE SHORT VS BOX			
01	05/23	JOURNAL	-2,096	ALLERGAN INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			199,472.28
01	05/23	JOURNAL	-1,200	MASCO CORP OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			36,372.00
01	05/23	JOURNAL	-800	CMS ENERGY CORP OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			10,418.32
01	05/23	JOURNAL	-81,141	DUKE ENERGY HLDG CORP CLOSE SHORT VS BOX			
01	05/23	JOURNAL	-6,500	CENTERPOINT ENERGY INC CLOSE SHORT VS BOX			
03	05/23	MRKD/MARKET		MARK TO MARKET		3,329,283.68	
03	05/23	JOURNAL	2,392	CONSECO INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		54,439.29	
03	05/23	JOURNAL	-670	CONSECO INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			17,095.32



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