

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
20ST 736FY UNDISCLOSED 06/01/06 TO 06/30/06 12 OF 20

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE	DATE	TRANSACTION	QUANTITY	DESCRIPTION	PRICE	DEBIT	CREDIT
01	06/01	MRKD/MARKET		MARK TO MARKET		273,137.81	
03	06/01	MRKD/MARKET		MARK TO MARKET			273,137.81
03	06/01	JOURNAL	1,000	CBRL GROUP INC		36,997.74	
				OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			
01	06/02	JOURNAL		FROM 736FY0 TO 746FY0		6,069.48	
				736FY0 TO 746FY0 USD/EUR			
01	06/02	MRKD/MARKET		MARK TO MARKET		128,399.57	
03	06/02	MRKD/MARKET		MARK TO MARKET			128,399.57
03	06/02	JOURNAL	-1,000	PPL CORP			30,215.87
				OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			
01	06/05	MRKD/MARKET		MARK TO MARKET			351,709.10
01	06/05	WIRED		FUNDS PAID BY WIRE		30,788.00	
				WIRE TO CITIBANK FUT MRN			
03	06/05	MRKD/MARKET		MARK TO MARKET		351,709.10	
01	06/06	MRKD/MARKET		MARK TO MARKET			48,171.85
03	06/06	MRKD/MARKET		MARK TO MARKET		48,171.85	
03	06/06	JOURNAL	-960	PPL CORP			29,238.49
				OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			
01	06/07	MRKD/MARKET		MARK TO MARKET			49,005.01
01	06/07	WIRED		FUNDS PAID BY WIRE		5,538.00	
				WIRE TO CITIBANK FUT MRN			
03	06/07	MRKD/MARKET		MARK TO MARKET		49,005.01	
03	06/07	JOURNAL	-3,700	CENTERPOINT ENERGY INC			45,619.22
				OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			
01	06/08	MRKD/MARKET		MARK TO MARKET		25,145.53	
03	06/08	MRKD/MARKET		MARK TO MARKET			25,145.53
01	06/09	MRKD/MARKET		MARK TO MARKET		134,918.20	
03	06/09	MRKD/MARKET		MARK TO MARKET			134,918.20
01	06/12	MRKD/MARKET		MARK TO MARKET			71,837.07
03	06/12	MRKD/MARKET		MARK TO MARKET		71,837.07	



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