

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20ST 736FY UNDISCLOSED 06/01/06 TO 06/30/06 14 OF 20

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE	DATE	TRANSACTION	QUANTITY	DESCRIPTION	PRICE	DEBIT	CREDIT
01	06/19	MRKD/MARKET		MARK TO MARKET		676,866.39	
01	06/19	JOURNAL	775,000	CONSECO INC CVT 03.5000 09/30/2035 JNL SHORT A/C TO MARGIN A/C			
03	06/19	MRKD/MARKET		MARK TO MARKET			676,866.39
03	06/19	JOURNAL	-775,000	CONSECO INC CVT 03.5000 09/30/2035 JNL SHORT A/C TO MARGIN A/C			
03	06/19	JOURNAL	400	AMERICAN FINL GROUP INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		16,410.60	
01	06/20	MRKD/MARKET		MARK TO MARKET			99,448.55
03	06/20	MRKD/MARKET		MARK TO MARKET		99,448.55	
03	06/20	JOURNAL	1,000	MASCO CORP OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		27,985.50	
01	06/21	MRKD/MARKET		MARK TO MARKET		197,255.32	
01	06/21	JOURNAL	-2,000	TJX COMPANIES INC NEW OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			45,339.80
03	06/21	MRKD/MARKET		MARK TO MARKET			197,255.32
03	06/21	JOURNAL	2,000	TJX COMPANIES INC NEW OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		45,339.80	
01	06/22	MRKD/MARKET		MARK TO MARKET		60,001.79	
03	06/22	MRKD/MARKET		MARK TO MARKET			60,001.79
01	06/23	MRKD/MARKET		MARK TO MARKET			23,601.62
03	06/23	MRKD/MARKET		MARK TO MARKET		23,601.62	
01	06/26	MRKD/MARKET		MARK TO MARKET		141,129.26	
03	06/26	MRKD/MARKET		MARK TO MARKET			141,129.26
01	06/27	MRKD/MARKET		MARK TO MARKET			166,009.15
03	06/27	MRKD/MARKET		MARK TO MARKET		166,009.15	
03	06/27	JOURNAL	150	VALASSIS COMMUNICATIONS INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		3,996.03	



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