

Account Transactions

Cash Activity Summary

	Amount Due Period USD	Amount Year To Date USD*
Credits		
Available Interest	54.48	54.48
Miscellaneous Receipts	1,000,000.00	1,000,000.00
Debits		
Purchases of Securities	- 1,000,000.00	- 1,000,000.00
Miscellaneous Disbursements	1,000,000.00	- 1,000,000.00

* Year to date information is calculated on a calendar vs. at Risk

Activity by Date

Settlement Date	Type	Quantity	Description	Sub-Account Type	Amount USD
Jan 10	Misc. Receipt		WIRE REC - MARGIN DEPOSIT AS OF 01/10/06	Mgt	1,000,000.00
Jan 17	Purchase	1,000,000	JPMORGAN 100% US TREASURY SECURITIES MONEY MARKET FUND PREMIER SHARE CLASS FUND 075 AS OF 01/13/06	Csh	- 1,000,000.00
Jan 17	Misc. Receipt		JNL FROM TYPE 2 AS OF 01/17/06	Csh	1,000,000.00
Jan 17	Misc. Disbursement		JNL TO TYPE 1 AS OF 01/17/06	Mgt	1,000,000.00
Jan 31	Interest		3.450% 7 DAYS BAL= \$1006 AS OF 01/31/06	Mgt	0.68