

Realized ytd breakout

SyId	SyCode	DLTpCode	OTrdDate	OXRate	PeriodFuncReal
10013812		BAA_2.625_08/09	SWAP	12/31/2005	0.582021
3,575	Off	Balance Sheet-Bond			
10013812		BAA_2.625_08/09	SWAP	1/31/2006	0.56577 -
	Off	Balance Sheet-Bond			
10013812		BAA_2.625_08/09	SWAP	1/31/2006	0.56577 23,859
	Off	Balance Sheet-Bond			
10013812		BAA_2.625_08/09	SWAP	1/31/2006	0.56577 23,796
	Off	Balance Sheet-Bond			
10013812		BAA_2.625_08/09	SWAP	1/31/2006	0.56577 23,709
	Off	Balance Sheet-Bond			
10013812		BAA_2.625_08/09	SWAP	1/31/2006	0.56577 23,324
	Off	Balance Sheet-Bond			
10013812		BAA_2.625_08/09	SWAP	1/31/2006	0.56577 83,627
	Off	Balance Sheet-Bond			
10013812		BAA_2.625_08/09	SWAP	1/31/2006	0.56577 42,649
	Off	Balance Sheet-Bond			
10013812		BAA_2.625_08/09	SWAP	1/31/2006	0.56577 497,922
	Off	Balance Sheet-Bond			
10013812		BAA_2.625_08/09	SWAP	2/23/2006	0.573641
21,452	Off	Balance Sheet-Bond			
10013812		BAA_2.625_08/09	SWAP	3/28/2006	0.572229
71	Off	Balance Sheet-Bond			
10013812		BAA_2.625_08/09	SWAP	3/28/2006	0.572229
1,043	Off	Balance Sheet-Bond			
10013812		BAA_2.625_08/09	SWAP	3/28/2006	0.572229
13,591	Off	Balance Sheet-Bond			
10013812		BAA_2.625_08/09	SWAP	3/28/2006	0.572229
7,179	Off	Balance Sheet-Bond			
10013812		BAA_2.625_08/09	SWAP	3/28/2006	0.572229
2,672	Off	Balance Sheet-Bond			
10013812		BAA_2.625_08/09	SWAP	3/28/2006	0.572229
8,003	Off	Balance Sheet-Bond			
10013812		BAA_2.625_08/09	SWAP	3/28/2006	0.572229
23,595	Off	Balance Sheet-Bond			
10010511		HG_3.375_10/10	SWAP	12/31/2005	0.582021
(46,715)	Off	Balance Sheet-Bond			
10010511		HG_3.375_10/10	SWAP	1/31/2006	0.56577 -
	Off	Balance Sheet-Bond			
10010511		HG_3.375_10/10	SWAP	1/31/2006	0.56577 9,364
	Off	Balance Sheet-Bond			
10010511		HG_3.375_10/10	SWAP	1/31/2006	0.56577 53,685
	Off	Balance Sheet-Bond			
10010511		HG_3.375_10/10	SWAP	2/23/2006	0.573641
21,941	Off	Balance Sheet-Bond			
10010511		HG_3.375_10/10	SWAP	3/28/2006	0.572229
15,349	Off	Balance Sheet-Bond			
SUBTOTAL(9,F2:F24)=853,691			Off Balance Sheet-Bond Total		
111727	BAA.L	SWAP	12/31/2005	0.582021	(15,550)

Off Balance Sheet-STOCK						
111727	BAA.L	SWAP	2/8/2006	0.572918	(87,347)	
Off Balance Sheet-STOCK						
111727	BAA.L	SWAP	1/31/2006	0.56577	-	Off Balance Sheet-
STOCK						
111727	BAA.L	SWAP	1/31/2006	0.56577	(25,492)	Off
Balance Sheet-STOCK						
111727	BAA.L	SWAP	1/31/2006	0.56577	(25,858)	Off
Balance Sheet-STOCK						
111727	BAA.L	SWAP	1/31/2006	0.56577	(26,147)	Off
Balance Sheet-STOCK						
111727	BAA.L	SWAP	1/31/2006	0.56577	(26,405)	Off
Balance Sheet-STOCK						
111727	BAA.L	SWAP	1/31/2006	0.56577	(90,487)	Off
Balance Sheet-STOCK						
111727	BAA.L	SWAP	1/31/2006	0.56577	(45,651)	Off
Balance Sheet-STOCK						
111727	BAA.L	SWAP	1/31/2006	0.56577	(330,295)	Off
Balance Sheet-STOCK						
111727	BAA.L	SWAP	2/23/2006	0.573641	(31,657)	
Off Balance Sheet-STOCK						
111727	BAA.L	SWAP	4/13/2006	0.571788	(1,518)	Off
Balance Sheet-STOCK						
111727	BAA.L	SWAP	3/28/2006	0.572229	-	Off
Balance Sheet-STOCK						
111727	BAA.L	SWAP	3/28/2006	0.572229	(620)	Off
Balance Sheet-STOCK						
111727	BAA.L	SWAP	3/28/2006	0.572229	(13,043)	
Off Balance Sheet-STOCK						
111727	BAA.L	SWAP	3/28/2006	0.572229	(6,617)	Off
Balance Sheet-STOCK						
111727	BAA.L	SWAP	3/28/2006	0.572229	(3,092)	Off
Balance Sheet-STOCK						
111727	BAA.L	SWAP	3/28/2006	0.572229	(8,315)	Off
Balance Sheet-STOCK						
111727	BAA.L	SWAP	3/28/2006	0.572229	(22,411)	
Off Balance Sheet-STOCK						
10010489	LAD.L	SWAP	12/31/2005	0.582021		
(37,535)						
Off Balance Sheet-STOCK						
10010489	LAD.L	SWAP	1/31/2006	0.56577	-	Off
Balance Sheet-STOCK						
10010489	LAD.L	SWAP	1/31/2006	0.56577	(5,956)	Off
Balance Sheet-STOCK						
10010489	LAD.L	SWAP	1/31/2006	0.56577	(26,972)	
Off Balance Sheet-STOCK						
10010489	LAD.L	SWAP	2/17/2006	0.576236		901
Off Balance Sheet-STOCK						
10010489	LAD.L	SWAP	3/3/2006	0.570532	(3,758)	
Off Balance Sheet-STOCK						
10010489	LAD.L	SWAP	2/23/2006	0.573641		
(32,439)						
Off Balance Sheet-STOCK						

10010489	LAD.L SWAP	3/28/2006	0.572229		
(19,158)	Off Balance Sheet-STOCK				
SUBTOTAL (9,F26:F52)=(885,421)		Off Balance Sheet-STOCK Total			
10015067	DPB_2.65_07/07	8/25/2005	0.815195		(4,293)
BOND					
10019313	DPW_0.5_02/10	5/25/2005	0.795513		42,363
BOND					
10019313	DPW_0.5_02/10	5/25/2005	0.795513		40,226
BOND					
10019313	DPW_0.5_02/10	5/25/2005	0.795513		34,757
BOND					
10019313	DPW_0.5_02/10	5/25/2005	0.795513		45,191
BOND					
10019313	DPW_0.5_02/10	5/25/2005	0.795513		43,997
BOND					
10019313	DPW_0.5_02/10	5/25/2005	0.795513		19,799
BOND					
10019313	DPW_0.5_02/10	5/25/2005	0.795513		28,849
BOND					
10019313	DPW_0.5_02/10	5/25/2005	0.795513		5,782
BOND					
10019313	DPW_0.5_02/10	7/22/2005	0.820512		13,406
BOND					
10019313	DPW_0.5_02/10	7/22/2005	0.820512		56,306
BOND					
10005563	AGN_0_11/22	6/14/2005	1	32,644	BOND
10005563	AGN_0_11/22	7/18/2005	1	(17,184)	
BOND					
10005563	AGN_0_11/22	7/27/2005	1	(5,854)	BOND
10005563	AGN_0_11/22	10/20/2005	1	(9,605)	BOND
10013788	AMLN_2.5_4/11	8/29/2005	1	156,665	BOND
10013788	AMLN_2.5_4/11	9/1/2005	1	152,125	BOND
10021211	B_3.75_8/25_144A	7/27/2005	1	705	
BOND					
10021211	B_3.75_8/25_144A	7/27/2005	1	380	
BOND					
10021369	CNO_3.5_9/35_144A	8/9/2005	1	10,448	
BOND					
10021369	CNO_3.5_9/35_144A	8/10/2005	1	3,326	
BOND					
10021369	CNO_3.5_9/35_144A	8/10/2005	1	27,500	
BOND					
10021369	CNO_3.5_9/35_144A	8/10/2005	1	19,725	
BOND					
10021369	CNO_3.5_9/35_144A	8/10/2005	1	32,539	
BOND					
10020900	CVTX_3.25_8/13	6/29/2005	1	671	BOND
10020900	CVTX_3.25_8/13	6/29/2005	1	1,348	BOND
10007696	DIS_2.125_4/23	6/14/2005	1	(16,642)	
BOND					
121621	TJX_0_2/21	5/23/2005	1	17,647	BOND

121621	TJX_0_2/21	5/23/2005	1	13,125	BOND	
121621	TJX_0_2/21	5/23/2005	1	2,539	BOND	
121621	TJX_0_2/21	5/23/2005	1	8,366	BOND	
10012212	WYE_FLT_1/24	8/16/2005	1	32,500	BOND	BOND
SUBTOTAL (9, F54:F85)=789,349			BOND Total			
10022816	FGBMH6	12/8/2005	0.852987	14,743	FUTURE	
10023759	FGBMM6	2/28/2006	0.843099	12,857	FUTURE	
10022817	FGBSH6	12/8/2005	0.852987	996	FUTURE	
10023761	FGBSM6	2/28/2006	0.843099	455	FUTURE	
10022652	FLGH6	11/29/2005	0.57725 (452)		FUTURE	
10022652	FLGH6	5/26/2005	0.57725 (452)		FUTURE	
10023760	FLGM6	2/28/2006	0.574729	9,634	FUTURE	FUTURE
10023760	FLGM6	5/26/2005	0.574729	11,929	FUTURE	FUTURE
10022642	FVH6	5/24/2005	1	6,797	FUTURE	
10022642	FVH6	5/24/2005	1	18,125	FUTURE	
10022642	FVH6	5/24/2005	1	1,133	FUTURE	
10022642	FVH6	5/24/2005	1	3,398	FUTURE	
10022642	FVH6	5/24/2005	1	1,133	FUTURE	
10022642	FVH6	5/24/2005	1	2,266	FUTURE	
10022642	FVH6	5/26/2005	1	6,797	FUTURE	
10022642	FVH6	5/26/2005	1	2,266	FUTURE	
10022642	FVH6	6/14/2005	1	1,133	FUTURE	
10022642	FVH6	6/14/2005	1	2,227	FUTURE	
10022642	FVH6	6/22/2005	1	4,531	FUTURE	
10022642	FVH6	7/19/2005	1	4,531	FUTURE	
10022642	FVH6	7/26/2005	1	3,398	FUTURE	
10022642	FVH6	8/10/2005	1	4,531	FUTURE	
10022642	FVH6	8/16/2005	1	(1,391)	FUTURE	
10023746	FVM6	5/24/2005	1	6,375	FUTURE	
10023746	FVM6	5/24/2005	1	17,000	FUTURE	
10023746	FVM6	5/24/2005	1	1,063	FUTURE	
10023746	FVM6	5/24/2005	1	3,188	FUTURE	
10023746	FVM6	5/24/2005	1	1,063	FUTURE	
10023746	FVM6	5/24/2005	1	2,125	FUTURE	
10023746	FVM6	5/26/2005	1	6,375	FUTURE	
10023746	FVM6	5/26/2005	1	2,125	FUTURE	
10023746	FVM6	6/14/2005	1	719	FUTURE	
10023746	FVM6	6/22/2005	1	4,250	FUTURE	
10023746	FVM6	7/19/2005	1	4,250	FUTURE	
10023746	FVM6	7/26/2005	1	3,188	FUTURE	
10023746	FVM6	8/10/2005	1	4,250	FUTURE	
10025296	FVU6	5/31/2006	1	1,188	FUTURE	
10025296	FVU6	5/31/2006	1	2,188	FUTURE	
10022643	TYH6	11/29/2005	1	22,188	FUTURE	
10023745	TYM6	2/27/2006	1	28,438	FUTURE	
SUBTOTAL (9, F87:F126)=220,553			FUTURE Total			
10009531	GPM.N	5/20/2005	1	(378,492)	PREFERRED	PREFERRED
STOCK						
SUBTOTAL (9, F128:F128)=(378,492)			PREFERRED STOCK Total			
10015096	DPBGN.DE	8/25/2005	0.815195			
(16,722) STOCK						

10015096 STOCK	DPBGN.DE	10/25/2005	0.835038	2,222
10015096 STOCK	DPBGN.DE	11/3/2005	0.829428	1,119
10015096 STOCK	DPBGN.DE	1/19/2006	0.827198	13,242
10015096 STOCK	DPBGN.DE	2/23/2006	0.840018	9,700
10015096 STOCK	DPBGN.DE	7/25/2006	0.791797	18,933
10026253 STOCK	DPBGN.DE_CNV	7/18/2006	0.798562	-
10006832 (27,530)	DPWGn.DE STOCK	5/25/2005	0.795513	
10006832 (19,644)	DPWGn.DE STOCK	5/25/2005	0.795513	
10006832 (39,766)	DPWGn.DE STOCK	5/25/2005	0.795513	
10006832 (22,550)	DPWGn.DE STOCK	5/25/2005	0.795513	
10006832 STOCK	DPWGn.DE	7/22/2005	0.820512	(5,616)
10006832 STOCK	DPWGn.DE	7/22/2005	0.820512	(6,796)
10006832 (32,295)	DPWGn.DE STOCK	7/22/2005	0.820512	
10006832 (21,023)	DPWGn.DE STOCK	7/22/2005	0.820512	
10006832 (20,221)	DPWGn.DE STOCK	7/22/2005	0.820512	
10006832 STOCK	DPWGn.DE	7/25/2005	0.828397	(3,843)
10006832 STOCK	DPWGn.DE	7/25/2005	0.828397	(7,121)
10006832 STOCK	DPWGn.DE	11/14/2005	0.854335	(2,801)
10006832 (17,502)	DPWGn.DE STOCK	11/14/2005	0.854335	
10006832 STOCK	DPWGn.DE	1/19/2006	0.827197	886
10006832 STOCK	DPWGn.DE	1/19/2006	0.827198	8,768
10006832 STOCK	DPWGn.DE	1/19/2006	0.827198	2,550
10006832 STOCK	DPWGn.DE	1/19/2006	0.827198	24,136
10006832 STOCK	DPWGn.DE	2/1/2006	0.821254	37,299
10006832 STOCK	DPWGn.DE	5/10/2006	0.783791	14,452
10002383	AFG.N	11/17/2005	1	(3,325) STOCK

10002383	AFG.N	11/17/2005	1	(2,031)	STOCK	
106791	AGN.N	6/14/2005	1	(38,639)	STOCK	
106791	AGN.N	6/14/2005	1	(37,310)	STOCK	
106791	AGN.N	6/14/2005	1	(34,631)	STOCK	
106791	AGN.N	6/14/2005	1	(2,405)	STOCK	
106791	AGN.N	6/20/2005	1	(3,390)	STOCK	
106791	AGN.N	7/18/2005	1	(9,373)	STOCK	
106791	AGN.N	7/18/2005	1	(20,349)	STOCK	
106791	AGN.N	7/18/2005	1	(21,082)	STOCK	
106791	AGN.N	7/18/2005	1	(3,974)	STOCK	
106791	AGN.N	7/18/2005	1	(13,485)	STOCK	
106791	AGN.N	7/18/2005	1	(17,233)	STOCK	
106791	AGN.N	7/18/2005	1	(5,057)	STOCK	
106791	AGN.N	7/18/2005	1	(26,339)	STOCK	
106791	AGN.N	7/27/2005	1	(11,941)	STOCK	
106791	AGN.N	7/27/2005	1	(9,960)	STOCK	
106791	AGN.N	7/27/2005	1	(1,567)	STOCK	
106791	AGN.N	8/9/2005	1	(3,472)	STOCK	
106791	AGN.N	10/20/2005	1	(10,415)	STOCK	
106791	AGN.N	10/20/2005	1	114,251	STOCK	
106791	AGN.N	11/1/2005	1	45,211	STOCK	
106791	AGN.N	11/2/2005	1	63,138	STOCK	
106791	AGN.N	11/22/2005	1	46,604	STOCK	
106791	AGN.N	12/6/2005	1	24,145	STOCK	
106791	AGN.N	5/23/2006	1	187	STOCK	
100186	AMGN.0	9/27/2005	1	2,391	STOCK	
100186	AMGN.0	9/27/2005	1	3,141	STOCK	
100186	AMGN.0	9/27/2005	1	32,189	STOCK	
100186	AMGN.0	10/19/2005	1	3,538	STOCK	
100186	AMGN.0	11/3/2005	1	551	STOCK	
100186	AMGN.0	11/3/2005	1	349	STOCK	
100186	AMGN.0	11/10/2005	1	4,875	STOCK	
100186	AMGN.0	11/10/2005	1	14,418	STOCK	
100186	AMGN.0	11/10/2005	1	3,396	STOCK	
100186	AMGN.0	1/17/2006	1	4,957	STOCK	
100186	AMGN.0	2/1/2006	1	8,945	STOCK	
100186	AMGN.0	2/1/2006	1	11,083	STOCK	
100186	AMGN.0	2/1/2006	1	8,654	STOCK	
100186	AMGN.0	2/21/2006	1	214	STOCK	
100186	AMGN.0	2/21/2006	1	5,417	STOCK	
100186	AMGN.0	2/21/2006	1	9,704	STOCK	
100186	AMGN.0	2/17/2006	1	3,855	STOCK	
10001429	AMLN.0	8/29/2005	1	(117,314)	STOCK	
10001429	AMLN.0	9/1/2005	1	(118,844)	STOCK	
10001429	AMLN.0	10/24/2005	1	(15,813)	STOCK	
10001429	AMLN.0	1/11/2006	1	(852)	STOCK	
10001429	AMLN.0	2/22/2006	1	(3,276)	STOCK	
10002852	B.N	7/26/2005	1	(1,108)	STOCK	
10002852	B.N	1/31/2006	1	(36)	STOCK	
100032	CBRL.0	5/26/2005	1	(9,251)	STOCK	
100032	CBRL.0	5/26/2005	1	2,610	STOCK	

100032	CBRL.O	5/26/2005	1	2,979	STOCK	
100032	CBRL.O	5/26/2005	1	2,825	STOCK	
100032	CBRL.O	7/8/2005	1	1,269	STOCK	
100032	CBRL.O	7/8/2005	1	2,141	STOCK	
100032	CBRL.O	7/8/2005	1	2,159	STOCK	
100032	CBRL.O	7/8/2005	1	3,198	STOCK	
100032	CBRL.O	7/8/2005	1	6,424	STOCK	
100032	CBRL.O	2/15/2006	1	7,688	STOCK	
113743	CMS.N	6/22/2005	1	2,233	STOCK	
113743	CMS.N	6/22/2005	1	1,365	STOCK	
10003424		CNO.N	8/9/2005	1	(9,264)	STOCK
10003424		CNO.N	8/10/2005	1	(4,541)	STOCK
10003424		CNO.N	8/10/2005	1	(28,205)	STOCK
10003424		CNO.N	8/10/2005	1	(4,042)	STOCK
10003424		CNO.N	8/10/2005	1	(7,796)	STOCK
10003424		CNO.N	8/10/2005	1	(26,973)	STOCK
10003424		CNO.N	1/27/2006	1	3,371	STOCK
10003424		CNO.N	3/10/2006	1	3,043	STOCK
10003424		CNO.N	3/15/2006	1	3,214	STOCK
10003424		CNO.N	4/7/2006	1	1,531	STOCK
10001665		CNP.N	5/23/2005	1	(9,671)	STOCK
10001665		CNP.N	5/23/2005	1	(536)	STOCK
10001665		CNP.N	5/23/2005	1	(1,207)	STOCK
10001665		CNP.N	5/23/2005	1	(525)	STOCK
10001665		CNP.N	5/23/2005	1	1,757	STOCK
100277	CSX.N	7/13/2005	1	(10,584)	STOCK	
100277	CSX.N	7/13/2005	1	(19,145)	STOCK	
100277	CSX.N	7/13/2005	1	(10,147)	STOCK	
100277	CSX.N	7/13/2005	1	(8,845)	STOCK	
100277	CSX.N	7/13/2005	1	(11,287)	STOCK	
116081	CVTX.O	6/29/2005	1	(1,781)	STOCK	
100179	DIS.N	6/14/2005	1	15,305	STOCK	
100179	DIS.N	6/14/2005	1	959	STOCK	
102194	DUK.N	6/17/2005	1	20	STOCK	
102194	DUK.N	6/17/2005	1	8,076	STOCK	
102194	DUK.N	7/19/2005	1	8,124	STOCK	
102194	DUK.N	9/29/2005	1	516	STOCK	
102194	DUK.N	11/25/2005	1	(863)	STOCK	
102194	DUK.N	11/23/2005	1	(2,099)	STOCK	
102194	DUK.N	12/14/2005	1	(776)	STOCK	
102194	DUK.N	12/21/2005	1	(93)	STOCK	
102194	DUK.N	1/18/2006	1	(227)	STOCK	
102194	DUK.N	1/19/2006	1	56	STOCK	
102194	DUK.N	2/22/2006	1	999	STOCK	
102194	DUK.N	3/15/2006	1	1,496	STOCK	
102194	DUK.N	3/16/2006	1	579	STOCK	
102194	DUK.N	3/29/2006	1	727	STOCK	
102194	DUK.N	4/3/2006	1	772	STOCK	
102194	DUK.N	6/17/2005	1	(2,825)	STOCK	
10001074		EDO.N	11/16/2005	1	1,241	STOCK
10001074		EDO.N	11/16/2005	1	(260)	STOCK

10001074	ED0.N	11/16/2005	1	3,429	STOCK
10001074	ED0.N	11/16/2005	1	1,947	STOCK
100379	GM.N	5/20/2005	1	524,088	STOCK
123893	HCC.N	7/29/2005	1	(1,628)	STOCK
116002	IVGN.0	8/30/2005	1	(15)	STOCK
104019	MAS.N	7/19/2005	1	20,949	STOCK
104019	MAS.N	7/19/2005	1	3,250	STOCK
104019	MAS.N	7/19/2005	1	1,836	STOCK
104019	MAS.N	7/19/2005	1	1,206	STOCK
104019	MAS.N	7/19/2005	1	2,428	STOCK
104019	MAS.N	7/19/2005	1	1,083	STOCK
104019	MAS.N	7/19/2005	1	15,579	STOCK
104019	MAS.N	7/19/2005	1	6,429	STOCK
104019	MAS.N	7/28/2005	1	18,047	STOCK
104019	MAS.N	7/28/2005	1	6,532	STOCK
104019	MAS.N	7/28/2005	1	1,129	STOCK
104019	MAS.N	9/6/2005	1	1,584	STOCK
104019	MAS.N	11/17/2005	1	2,658	STOCK
104019	MAS.N	3/17/2006	1	4,410	STOCK
112337	PPL.N	5/20/2005	1	(6,654)	STOCK
112337	PPL.N	5/20/2005	1	(1,622)	STOCK
112337	PPL.N	5/20/2005	1	(1,830)	STOCK
112337	PPL.N	5/20/2005	1	(790)	STOCK
112337	PPL.N	5/20/2005	1	(1,139)	STOCK
112337	PPL.N	5/20/2005	1	(2,415)	STOCK
111899	RPM.N	7/22/2005	1	1,335	STOCK
111899	RPM.N	7/22/2005	1	600	STOCK
111899	RPM.N	7/22/2005	1	1,196	STOCK
111899	RPM.N	7/26/2005	1	467	STOCK
111899	RPM.N	7/26/2005	1	283	STOCK
111899	RPM.N	7/26/2005	1	208	STOCK
111899	RPM.N	7/26/2005	1	2,694	STOCK
111899	RPM.N	7/26/2005	1	852	STOCK
111899	RPM.N	7/26/2005	1	2,619	STOCK
114450	SVU.N	5/24/2005	1	13,965	STOCK
114450	SVU.N	5/24/2005	1	6,669	STOCK
114450	SVU.N	5/24/2005	1	11,733	STOCK
114450	SVU.N	5/24/2005	1	3,190	STOCK
114450	SVU.N	7/18/2005	1	1,555	STOCK
114450	SVU.N	8/1/2005	1	2,315	STOCK
114450	SVU.N	8/1/2005	1	17,491	STOCK
114450	SVU.N	8/3/2005	1	11,961	STOCK
114450	SVU.N	8/3/2005	1	5,141	STOCK
114450	SVU.N	1/23/2006	1	6,676	STOCK
114450	SVU.N	7/19/2006	1	3,428	STOCK
101312	TJX.N	5/23/2005	1	(5,931)	STOCK
101312	TJX.N	5/23/2005	1	(18,010)	STOCK
101312	TJX.N	5/23/2005	1	(14,586)	STOCK
101312	TJX.N	5/23/2005	1	(506)	STOCK
101312	TJX.N	5/23/2005	1	(400)	STOCK
101312	TJX.N	1/5/2006	1	5,779	STOCK

101312	TJX.N	1/6/2006	1	3,041	STOCK	
101312	TJX.N	1/6/2006	1	3,371	STOCK	
101312	TJX.N	1/6/2006	1	218	STOCK	
101312	TJX.N	1/31/2006	1	10,568	STOCK	
101312	TJX.N	3/23/2006	1	9,635	STOCK	
101312	TJX.N	7/12/2006	1	1,064	STOCK	
101967	VCI.N	11/4/2005	1	3,096	STOCK	
101967	VCI.N	11/4/2005	1	3,842	STOCK	
101967	VCI.N	11/4/2005	1	1,375	STOCK	
101967	VCI.N	11/4/2005	1	1,897	STOCK	
101967	VCI.N	11/4/2005	1	669	STOCK	
101967	VCI.N	11/4/2005	1	6,816	STOCK	
101967	VCI.N	11/21/2005	1	8,671	STOCK	
108074	VNO.N	5/23/2005	1	(5,841)	STOCK	
10000872	WYE.N	8/16/2005	1	(25)	STOCK	
SUBTOTAL(9,F130:F324)=393,220					STOCK Total	
SUBTOTAL(9,F2:F324)=992,901					Grand Total	

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raw
SyId   SyCode  SyDesc  DLTpCode      Qty   LocalTotalCost
FuncTotalCost  OrgTrdDate      OTrxNum  OSysTxTpCode  OTrdDate
OXRate  PeriodFuncReal  PeriodLocalReal  PeriodFuncRealFX
PeriodTotalReal  CTrxNum  CTrdDate      CSysTxTpCode  CXRate  CuCode
CuDesc  ClrBrkrCode      CLocalTotalProceeds  CFuncTotalProceeds
LTPeriodLocalReal  STPeriodLocalReal  LTPeriodFuncReal
STPeriodFuncReal  LTPeriodFuncRealFX  STPeriodFuncRealFX
LTPeriodTotalReal  STPeriodTotalReal  PositionDirection
FnCode  FUND      ClrBrkrDesc      PeriodFuncTotalPNL  StDesc
10015067      DPW_2.65_07/07  DEUTSCHE POSTBANK 2.65%
7/2/07  -700      -843500 -1034721.45      8/25/2005      12582066
BUY      8/25/2005      0.815195      (4,293) -3500      21462
17168.55      13810509      7/18/2006      SEL      0.798562587
EUR      EUROPEAN MONETARY UNIT  CSFB      840000  1051890 0      -3500
0      -4293.45      0      21462  0      17168.55      L
HBFT      Highbridge - Financial Trust Co.      CREDIT-SUISSE FIRST
BOSTON  -157223.37      BOND
10019313      DPW_0.5_02/10  DEUTSCHE POST AG 0.5%
2/3/10  -400      -414500 -521047.23      5/25/2005      12291554
BUY      5/25/2005      0.795513      42,363  33700      -10577.52
31785.07      13289357      4/24/2006      SEL      0.81073412
EUR      EUROPEAN MONETARY UNIT  CSFB      448200  552832.29      0
33700  0      42362.59      0      -10577.52      0
31785.07      L      HBFT      Highbridge - Financial Trust Co.
CREDIT-SUISSE FIRST BOSTON      760.82  BOND
10019313      DPW_0.5_02/10  DEUTSCHE POST AG 0.5%
2/3/10  -400      -414500 -521047.23      5/25/2005      12291554
BUY      5/25/2005      0.795513      40,226  32000      -7813.75
32411.85      13294290      4/25/2006      SEL      0.806744383
EUR      EUROPEAN MONETARY UNIT  CSFB      446500  553459.08      0
32000  0      40225.6 0      -7813.75      0      32411.85
L      HBFT      Highbridge - Financial Trust Co.      CREDIT-SUISSE
FIRST BOSTON      -2847.51      BOND
10019313      DPW_0.5_02/10  DEUTSCHE POST AG 0.5%
2/3/10  -200      -207250 -260523.61      5/25/2005      12291554
BUY      5/25/2005      0.795513      34,757  27650      4416.12
39173.55      13549024      5/10/2006      SEL      0.783791198
EUR      EUROPEAN MONETARY UNIT  CSFB      234900  299697.17      0
27650  0      34757.43      0      4416.12 0      39173.55
L      HBFT      Highbridge - Financial Trust Co.      CREDIT-SUISSE
FIRST BOSTON      331.41  BOND
10019313      DPW_0.5_02/10  DEUTSCHE POST AG 0.5%
2/3/10  -200      -207250 -260523.61      5/25/2005      12291554
BUY      5/25/2005      0.795513      45,191  35950      4572.16
49763.11      13549027      5/10/2006      SEL      0.783791198
EUR      EUROPEAN MONETARY UNIT  CSFB      243200  310286.72      0
35950  0      45190.95      0      4572.16 0      49763.11
L      HBFT      Highbridge - Financial Trust Co.      CREDIT-SUISSE
FIRST BOSTON      10920.97      BOND
10019313      DPW_0.5_02/10  DEUTSCHE POST AG 0.5%

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2/3/10	-200	-207250	-260523.61	5/25/2005	12291554			
BUY	5/25/2005		0.795513	43,997	35000	5329.5		
49326.25		13554933		5/11/2006	SHT	0.781830265		
EUR	EUROPEAN	MONETARY UNIT	CSFB	242250	309849.86	0		
35000	0	43996.75	0	5329.5	0	49326.25		
L	HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE		
FIRST BOSTON		-1162.91		BOND				
10019313		DPW_0.5_02/10		DEUTSCHE POST AG 0.5%				
2/3/10	-200	-207250	-260523.61	5/25/2005	12291554			
BUY	5/25/2005		0.795513	19,799	15750	-2843.25		
16955.29		13565208		4/27/2006	SEL	0.803664711		
EUR	EUROPEAN	MONETARY UNIT	CSFB	223000	277478.9	0		
15750	0	19798.54	0	-2843.25	0			
16955.29	L	HBFT	Highbridge - Financial Trust Co.					
CREDIT-SUISSE	FIRST BOSTON		30.09	BOND				
10019313		DPW_0.5_02/10		DEUTSCHE POST AG 0.5%				
2/3/10	-200	-207250	-260523.61	5/25/2005	12291554			
BUY	5/25/2005		0.795513	28,849	22950	3556.59		
32405.89		13582011		5/18/2006	SEL	0.785854617		
EUR	EUROPEAN	MONETARY UNIT	CSFB	230200	292929.5	0		
22950	0	28849.3	0	3556.59	0	32405.89	L	
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE	FIRST		
BOSTON		-1264.81		BOND				
10019313		DPW_0.5_02/10		DEUTSCHE POST AG 0.5%				
2/3/10	-40	-41450	-52104.72	5/25/2005	12291554			
BUY	5/25/2005		0.795513	5,782	4600	711.47	6493.9	
13582014		5/18/2006		SEL	0.785854617	EUR	EUROPEAN	
MONETARY UNIT	CSFB	46050	58598.63	0	4600	0		
5782.43	0	711.47	0	6493.9	L	HBFT	Highbridge -	
Financial Trust Co.		CREDIT-SUISSE	FIRST BOSTON		-240.24	BOND		
10019313		DPW_0.5_02/10		DEUTSCHE POST AG 0.5%				
2/3/10	-160	-173200	-211087.5	7/22/2005	12484959			
BUY	7/22/2005		0.820512	13,406	11000	9900.75	23307	
13582014		5/18/2006		SEL	0.785854617	EUR	EUROPEAN	
MONETARY UNIT	CSFB	184200	234394.5	0	11000	0		
13406.25	0	9900.75	0	23307	L	HBFT	Highbridge	
- Financial Trust Co.		CREDIT-SUISSE	FIRST BOSTON		-960.95	BOND		
10019313		DPW_0.5_02/10		DEUTSCHE POST AG 0.5%				
2/3/10	-840	-909300	-1108209.38	7/22/2005	12484959			
BUY	7/22/2005		0.820512	56,306	46200	62728.57		
119034.82		13606143		5/24/2006	SEL	0.778573653		
EUR	EUROPEAN	MONETARY UNIT	CSFB	955500	1227244.2	0		
46200	0	56306.25	0	62728.57	0			
119034.82	L	HBFT	Highbridge - Financial Trust Co.					
CREDIT-SUISSE	FIRST BOSTON		6981.06	BOND				
10022816		FGBMH6	Euro-bobl Mar 06	Future	11	1244320		
1458778.55		12/8/2005	12871134	SHT	12/8/2005			
0.852987		14,743	12430	0	14743.22	13107706		
2/28/2006		CVS	0.843099233	EUR	EUROPEAN	MONETARY UNIT		
CSFB	-1231890		-1461144.73	0	12430	0		
14743.22	0	0	0	14743.22	S	HBFT		

Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST			
BOSTON -793.92 FUTURE							
10023759	FGBMM6	Euro-bobl	Jun 06	Future	11	1222870	
1450446.11	2/28/2006		13107715	SHT		2/28/2006	
0.843099	12,857	10010	0	12856.84		13606152	
5/24/2006	CVS	0.778573653		EUR		EUROPEAN MONETARY UNIT	
CSFB	-1212860		-1557797.38	0	10010	0	
12856.84	0	0	0	12856.84		S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST			
BOSTON -2849.7 FUTURE							
10022817	FGBSH6	Euro-schatz	Mar 06	Future	2	211030	
247401.02	12/8/2005		12871136	SHT		12/8/2005	
0.852987	996	840	0	996.32	13107761		
2/28/2006	CVS	0.843099233		EUR		EUROPEAN MONETARY UNIT	
CSFB	-210190	-249306.36	0	840	0	996.32	0
0	0	996.32	S	HBFT	Highbridge - Financial Trust		
Co.	CREDIT-SUISSE FIRST BOSTON			-13.89	FUTURE		
10023761	FGBSM6	Euro-schatz	Jun 06	Future	1	104840	
124350.72	2/28/2006		13107767	SHT		2/28/2006	
0.843099	455	355	0	455.48	13637246		
6/1/2006	CVS	0.779392853		EUR		EUROPEAN MONETARY UNIT	
CSFB	-104485	-134059.48	0	355	0	455.48	0
0	0	455.48	S	HBFT	Highbridge - Financial Trust		
Co.	CREDIT-SUISSE FIRST BOSTON			29.9	FUTURE		
10015096	DPBGN.DE	Deutsche Postbank			13373		
584400.1	716883.6		8/25/2005		12582070		SEL
8/25/2005	0.815195						
(16,722)	-13631.72		-21678.65		-38400.68		
13837513	7/25/2006	BUY	0.791796983	EUR		EUROPEAN	
MONETARY UNIT	CSFB	-598031.82		-755284.29			
0	-13631.72	0	-16722.03	0		-21678.65	
0	-38400.68	S	HBFT	Highbridge - Financial Trust			
Co.	CREDIT-SUISSE FIRST BOSTON			178363.43	STOCK		
10015096	DPBGN.DE	Deutsche Postbank			2000	91293.8	
109328.89	10/25/2005		12750902	SHT		10/25/2005	
0.835038	2,222	1855.11	-5849.29		-3627.71		
13837513	7/25/2006	BUY	0.791796983	EUR		EUROPEAN	
MONETARY UNIT	CSFB	-89438.69		-112956.6	0	1855.11	
0	2221.58	0	-5849.29	0	-3627.71	S	
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST			
BOSTON	26675.15	STOCK					
10015096	DPBGN.DE	Deutsche Postbank			285		
13673.05	16484.91		11/3/2005		12771484		SHT
11/3/2005	0.829428		1,119	928.04	-730.29	388.6	
13837513	7/25/2006	BUY	0.791796983	EUR		EUROPEAN	
MONETARY UNIT	CSFB	-12745.01		-16096.32	0	928.04	
0	1118.89	0	-730.29	0	388.6	S	HBFT
- Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON			3801.21	STOCK		
10015096	DPBGN.DE	Deutsche Postbank			1200		
64617.33	78115.89		1/19/2006		12984199		SHT
1/19/2006	0.827198		13,242	10954.11		-2900.5	

10341.93	13837513	7/25/2006	BUY	0.791796983	
EUR	EUROPEAN MONETARY UNIT	CSFB	-53663.22	-67773.96	
0	10954.11	0	13242.43	0	-2900.5 0
10341.93	S	HBFT	Highbridge - Financial Trust Co.		
CREDIT-SUISSE FIRST BOSTON		16005.09	STOCK		
10015096	DPBGN.DE	Deutsche Postbank		640	
36768.84	43771.47	2/23/2006	13093543	SHT	
2/23/2006	0.840018	9,700	8148.46	-2074.98	7625.35
13837513	7/25/2006	BUY	0.791796983	EUR	EUROPEAN
MONETARY UNIT	CSFB	-28620.38	-36146.11	0	8148.46
0	9700.33	0	-2074.98	0	7625.35 S
Highbridge - Financial Trust Co.					HBFT
8536.04	STOCK				CREDIT-SUISSE FIRST BOSTON
10015096	DPBGN.DE	Deutsche			
Postbank	-1304	-58314.03	-73647.7	7/25/2006	
13837513	BUY	7/25/2006	0.791797	18,933	
14991.05	604.77	19537.72	13852251	7/28/2006	
SEL	0.786658276	EUR	EUROPEAN MONETARY UNIT	CSFB	
73305.08	93185.42	0	14991.05	0	
18932.95	0	604.77	0	19537.72	L
Highbridge - Financial Trust Co.					HBFT
BOSTON	-73.68	STOCK			CREDIT-SUISSE FIRST
10026253	DPBGN.DE_CNV	Deutsche Postbank conversion			
shares	-18802	-840813.15	-1052908.27	7/18/2006	
13810515	BUY	7/18/2006	0.798562	-	0
8996.7	8996.7	13837512	7/25/2006	SEL	0.791796983
EUR	EUROPEAN MONETARY UNIT	CSFB	840813.15	1061904.97	
0	0	0	0	8996.7	0
HBFT	Highbridge - Financial Trust Co.				8996.7 L
BOSTON	-250773.13	STOCK			CREDIT-SUISSE FIRST
10006832	DPWGn.DE	DEUTSCHE POST AG	7000	132230	
166219.72	5/25/2005	12291569	SEL	5/25/2005	
0.795513	(27,530)	-21900.76			
10573.37	-16956.98	13074675	2/16/2006	CVS	
0.841432117	EUR	EUROPEAN MONETARY UNIT			
CSFB	-154130.76	-183176.7	0	-21900.76	
0	-27530.35	0	10573.37	0	-16956.98
S	HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE
FIRST BOSTON	4669.7	STOCK			
10006832	DPWGn.DE	DEUTSCHE POST AG	7000	132230	
166219.72	5/25/2005	12291569	SEL	5/25/2005	
0.795513	(19,644)	-15627.43	9359.38	-10285.08	
13153271	3/14/2006	CVS	0.837696335	EUR	EUROPEAN
MONETARY UNIT	CSFB	-147857.43	-176504.81		
0	-15627.43	0	-19644.46	0	9359.38
0	-10285.08	S	HBFT	Highbridge - Financial Trust	
Co.	CREDIT-SUISSE FIRST BOSTON		13265.64	STOCK	
10006832	DPWGn.DE	DEUTSCHE POST AG	15064		
284558.96	357704.84	5/25/2005	12291569	SEL	
5/25/2005	0.795513	(39,766)	-31634.4		
7462.16	-32303.86	13289313	4/24/2006	CVS	

0.81073412	EUR	EUROPEAN MONETARY UNIT			
CSFB	-316193.36	-390008.7	0	-31634.4	
0	-39766.02	0	7462.16	0	-32303.86 S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE	FIRST
BOSTON	0	STOCK			
10006832	DPWGn.DE	DEUTSCHE POST AG		8666	
163700.74	205780.02	5/25/2005		12291569	SEL
5/25/2005	0.795513	(22,550)		-17938.62	
3178.69	-19371.05	13294131	4/25/2006	CVS	
0.806744383	EUR	EUROPEAN MONETARY UNIT			
CSFB	-181639.36	-225151.07	0	-17938.62	
0	-22549.74	0	3178.69	0	-19371.05 S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE	FIRST
BOSTON	0.01	STOCK			
10006832	DPWGn.DE	DEUTSCHE POST AG		5984	
120816.96	147245.67	7/22/2005		12484960	SHT
7/22/2005	0.820512				
(5,616)	-4607.68	-2608.83	-8224.44	13294131	
4/25/2006	CVS	0.806744383	EUR	EUROPEAN MONETARY UNIT	
CSFB	-125424.64	-155470.11	0	-4607.68	
0	-5615.61	0	-2608.83	0	-8224.44
S	HBFT	Highbridge - Financial Trust Co.		CREDIT-SUISSE	
FIRST BOSTON	0	STOCK			
10006832	DPWGn.DE	DEUTSCHE POST AG		7535	
152131.65	185410.45	7/22/2005		12484960	SHT
7/22/2005	0.820512				
(6,796)	-5575.9	-4029.43	-10825.06	13305158	
4/27/2006	CVS	0.803664711	EUR	EUROPEAN MONETARY UNIT	
CSFB	-157707.55	-196235.5	0	-5575.9	
0	-6795.63	0	-4029.43	0	-10825.06
S	HBFT	Highbridge - Financial Trust Co.		CREDIT-SUISSE	
FIRST BOSTON	0	STOCK			
10006832	DPWGn.DE	DEUTSCHE POST AG		8255	
166668.45	203127.17	7/22/2005		12484960	SHT
7/22/2005	0.820512				
(32,295)	-26498.55	-11029.84	-43324.95		
13549016	5/10/2006	BUY	0.783791198	EUR	EUROPEAN
MONETARY UNIT	CSFB	-193167	-246452.12	0	-26498.55
0	-32295.11	0	-11029.84	0	-43324.95
S	HBFT	Highbridge - Financial Trust Co.		CREDIT-SUISSE	
FIRST BOSTON	-10953.44	STOCK			
10006832	DPWGn.DE	DEUTSCHE POST AG		7949	
160490.31	195597.57	7/22/2005		12484960	SHT
7/22/2005	0.820512				
(21,023)	-17249.33	-10148.93	-31171.55		
13549021	5/10/2006	CVS	0.783791198	EUR	EUROPEAN
MONETARY UNIT	CSFB	-177739.64	-226769.12		
0	-17249.33	0	-21022.62	0	-10148.93
0	-31171.55	S	HBFT	Highbridge - Financial Trust	
Co.	CREDIT-SUISSE	FIRST BOSTON	0	STOCK	
10006832	DPWGn.DE	DEUTSCHE POST AG		6913	

139573.47	170105.17	7/22/2005	12484960	SHT
7/22/2005	0.820512			
(20,221)	-16591.2	-9416.73	-29637.26	
13554930	5/11/2006	BUY	0.781830265	EUR EUROPEAN
MONETARY UNIT	CSFB	-156164.67	-199742.42	
0	-16591.2	0	-20220.53	0 -9416.73
0	-29637.26	S	HBFT	Highbridge - Financial Trust
Co.	CREDIT-SUISSE FIRST BOSTON		6189.43	STOCK
10006832	DPWGn.DE	DEUTSCHE POST AG		1342
27132.42	32752.9	7/25/2005	12489183	SHT
7/25/2005	0.828397			
(3,843)	-3183.36	-2179.7	-6022.49	13554930
5/11/2006	BUY	0.781830265	EUR	EUROPEAN MONETARY UNIT
CSFB	-30315.78	-38775.4	0	-3183.36
0	-3842.79	0	-2179.7	0 -6022.49 S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST
BOSTON	1201.55	STOCK		
10006832	DPWGn.DE	DEUTSCHE POST AG		4558
92153.19	111242.72	7/25/2005	12489183	SHT
7/25/2005	0.828397			
(7,121)	-5899.42	-8040.31	-15161.79	13565226
5/15/2006	BUY	0.775704922	EUR	EUROPEAN MONETARY UNIT
CSFB	-98052.61	-126404.52	0	-5899.42
0	-7121.48	0	-8040.31	0 -15161.79
S	HBFT	Highbridge - Financial Trust Co.		CREDIT-SUISSE
FIRST BOSTON	692.2	STOCK		
10006832	DPWGn.DE	DEUTSCHE POST AG		942
17871.15	20918.18	11/14/2005	12800128	SHT
11/14/2005	0.854335			
(2,801)	-2393.34	-2404.38	-5205.78	13565226
5/15/2006	BUY	0.775704922	EUR	EUROPEAN MONETARY UNIT
CSFB	-20264.49	-26123.97	0	-2393.34
0	-2801.4	0	-2404.38	0 -5205.78 S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST
BOSTON	143.06	STOCK		
10006832	DPWGn.DE	DEUTSCHE POST AG		7058
133900.85	156730.94	11/14/2005	12800128	SHT
11/14/2005	0.854335			
(17,502)	-14952.37	-15183.03	-32684.78	
13581997	5/18/2006	BUY	0.785854617	EUR EUROPEAN
MONETARY UNIT	CSFB	-148853.22	-189415.72	
0	-14952.37	0	-17501.75	0 -15183.03
0	-32684.78	S	HBFT	Highbridge - Financial Trust
Co.	CREDIT-SUISSE FIRST BOSTON		0	STOCK
10006832	DPWGn.DE	DEUTSCHE POST AG		782
17225.04	20823.36	1/19/2006	12984196	SHT
1/19/2006	0.827197	886	732.66	-1048.92 -163.2
13581997	5/18/2006	BUY	0.785854617	EUR EUROPEAN
MONETARY UNIT	CSFB	-16492.38	-20986.55	0 732.66
0	885.72	0	-1048.92	0 -163.2 S
Highbridge - Financial Trust Co.				HBFT
				CREDIT-SUISSE FIRST BOSTON

0	STOCK						
10006832	DPWGn.DE		DEUTSCHE POST AG		7741		
170510.31	206129.91		1/19/2006	12984196		SHT	
1/19/2006	0.827198		8,768	7252.62	-10383.19		-1615.5
13582000	5/18/2006		BUY	0.785854617	EUR	EUROPEAN	
MONETARY UNIT	CSFB	-163257.69		-207745.41	0		7252.62
0	8767.69	0	-10383.19	0	-1615.5	S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON				
0	STOCK						
10006832	DPWGn.DE		DEUTSCHE POST AG		1200		
26432.29	31954	1/19/2006		12984196		SHT	
1/19/2006	0.827198		2,550	2109.07	-1607.76		941.9
13593059	5/22/2006		CVS	0.784313725	EUR	EUROPEAN	
MONETARY UNIT	CSFB	-24323.22		-31012.11	0		2109.07
0	2549.66	0	-1607.76	0	941.9	S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON				
567.11	STOCK						
10006832	DPWGn.DE		DEUTSCHE POST AG		15277		
336505.1	406801.02		1/19/2006	12984196		SHT	
1/19/2006	0.827198		24,136	19965.66			-23898.73
237.76	13606140	5/24/2006	CVS	0.778573653		EUR	
EUROPEAN MONETARY UNIT	CSFB	-316539.44		-406563.26	0		0
19965.66	0	24136.49	0	-23898.73	0		0
237.76	S	HBFT	Highbridge - Financial Trust Co.				CREDIT-
SUISSE FIRST BOSTON			-2550.82	STOCK			
10006832	DPWGn.DE		DEUTSCHE POST AG		11000		
258551.59	314825.34		2/1/2006	13027737		SEL	
2/1/2006	0.821254		37,299	30631.59			-15213.66
22084.9	13606140	5/24/2006	CVS	0.778573653		EUR	
EUROPEAN MONETARY UNIT	CSFB	-227920	-292740.45	0			0
30631.59	0	37298.56	0	-15213.66	0		0
22084.9	S	HBFT	Highbridge - Financial Trust Co.				CREDIT-
SUISSE FIRST BOSTON			-1836.68	STOCK			
10006832	DPWGn.DE		DEUTSCHE POST AG		5000		
114927.36	146630.07		5/10/2006	13553638		SHT	
5/10/2006	0.783791		14,452	11327.36			-885.78
13566.23	13606140	5/24/2006	CVS	0.778573653			
EUR	EUROPEAN MONETARY UNIT	CSFB	-103600	-133063.84	0		0
11327.36	0	14452.01	0	-885.78	0		0
13566.23	S	HBFT	Highbridge - Financial Trust Co.				
CREDIT-SUISSE FIRST BOSTON			-834.86	STOCK			
10013812	BAA_2.625_08/09	Baa 2.625% 8/19/09					
SWAP	-1500	-1706552.45	-2932113.09	12/31/2005			
12966996	BUY	12/31/2005	0.582021	3,575	2022.55		
0	3574.86	13074772	1/31/2006	SEL	0.565770863		
GBP	BRITISH POUND	CSFB	1708575	3019906.31	0	2022.55	
0	3574.86	0	0	3574.86	L	HBFT	Highbridge
- Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON			-61064.28	
BOND							
10013812	BAA_2.625_08/09	Baa 2.625% 8/19/09		SWAP	0		
1708575	3019906.31	1/31/2006	13074773	BUY			

1/31/2006	0.56577	-	0	0.01	0.01	GBP	BRITISH
POUND	CSFB	0	0	0	0	0	0
0.01	0	0.01	L	HBFT	Highbridge - Financial Trust		
Co.	CREDIT-SUISSE FIRST BOSTON			670209.13		BOND	
10013812	BAA 2.625	08/09	Baa 2.625%	8/19/09			
SWAP	-60	-68343	-120796.25	1/31/2006		13074773	
BUY	1/31/2006	0.56577	23,859	13707	0	23859.09	
13055925	2/10/2006		SEL	0.574498032		GBP	BRITISH
POUND	CSFB	82050	142820.33	0	13707	0	
23859.09	0	0	0	23859.09		L	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
1841.52						BOND	
10013812	BAA 2.625	08/09	Baa 2.625%	8/19/09			
SWAP	-60	-68343	-120796.25	1/31/2006		13074773	
BUY	1/31/2006	0.56577	23,796	13671	0	23796.43	
13055926	2/10/2006		SEL	0.574498032		GBP	BRITISH
POUND	CSFB	82014	142757.67	0	13671	0	
23796.43	0	0	0	23796.43		L	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
1778.86						BOND	
10013812	BAA 2.625	08/09	Baa 2.625%	8/19/09			
SWAP	-60	-68343	-120796.25	1/31/2006		13074773	
BUY	1/31/2006	0.56577	23,709	13579.14		0	23708.5
13060589	2/13/2006		SEL	0.572754088		GBP	BRITISH
POUND	CSFB	81922.14	143031.96	0		13579.14	
0	23708.5	0	0	23708.5	L	HBFT	Highbridge
- Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		809.91	BOND
10013812	BAA 2.625	08/09	Baa 2.625%	8/19/09			
SWAP	-60	-68343	-120796.25	1/31/2006		13074773	
BUY	1/31/2006	0.56577	23,324	13359.06		0	
23324.25	13060591		2/13/2006		SEL	0.572754088	
GBP	BRITISH POUND	CSFB	81702.06		142647.71	0	
13359.06	0	23324.25	0	0	0		
23324.25	L	HBFT	Highbridge - Financial Trust Co.				
CREDIT-SUISSE FIRST BOSTON			425.66			BOND	
10013812	BAA 2.625	08/09	Baa 2.625%	8/19/09			
SWAP	-210	-239200.5	-422786.88	1/31/2006			
13074773	BUY	1/31/2006	0.56577	83,627	47974.5	0	
83626.75	13065054		2/14/2006		SEL	0.573674096	
GBP	BRITISH POUND	CSFB	287175	500589.1		0	47974.5
0	83626.75	0	0	0	83626.75	L	
HBFT	Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST	
BOSTON	4597.39					BOND	
10013812	BAA 2.625	08/09	Baa 2.625%	8/19/09			
SWAP	-80	-91124	-161061.67	1/31/2006		13074773	
BUY	1/31/2006	0.56577	42,649	24576	0	42649.19	
13078381	2/17/2006		SEL	0.576236026		GBP	BRITISH
POUND	CSFB	115700	200785.78	0	24576	0	
42649.19	0	0	0	42649.19		L	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
4179.98						BOND	

10013812	BAA 2.625 08/09	Baa 2.625% 8/19/09				
SWAP -970	-1104878.5	-1952872.75	1/31/2006			
13074773	BUY	1/31/2006	0.56577	497,922	285628.7	
0	497922.23	13130528	2/23/2006	SEL		
0.573641187	GBP	BRITISH POUND	CSFB	1390507.2		
2424001.68	0	285628.7	0	497922.23	0	
0	0	497922.23	L	HBFT	Highbridge - Financial	
Trust Co.	CREDIT-SUISSE FIRST BOSTON			38460.54	BOND	
10013812	BAA 2.625 08/09	Baa 2.625% 8/19/09				
SWAP -970	-1390507.2	-2424001.68	2/23/2006			
13130530	BUY	2/23/2006	0.573641	21,452		
12275.32	0	21451.74	13265249	3/28/2006		
SEL	0.572229693	GBP	BRITISH POUND	CSFB	1402782.52	
2451432.59	0	12275.32	0	21451.74	0	
0	0	21451.74	L	HBFT	Highbridge - Financial	
Trust Co.	CREDIT-SUISSE FIRST BOSTON			-26483.37	BOND	
10013812	BAA 2.625 08/09	Baa 2.625% 8/19/09				
SWAP -122	-176432.44	-308324.51	3/28/2006			
13265250	BUY	3/28/2006	0.572229	71	40.56	
0	70.97	13207069	3/29/2006	SEL	0.571477555	
GBP	BRITISH POUND	CSFB	176473	308801.28	0	40.56
0	70.97	0	0	70.97	L	HBFT
- Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON				-2917.09	
BOND						
10013812	BAA 2.625 08/09	Baa 2.625% 8/19/09				
SWAP -102	-147509.09	-257779.51	3/28/2006			
13265250	BUY	3/28/2006	0.572229	1,043	594.91	
0	1042.58	13235339	4/6/2006	SEL	0.570613409	
GBP	BRITISH POUND	CSFB	148104	259552.26	0	594.91
0	1042.58	0	0	1042.58	L	HBFT
- Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON				-443.92	BOND
10013812	BAA 2.625 08/09	Baa 2.625% 8/19/09				
SWAP -200	-289233.51	-505450.02	3/28/2006			
13265250	BUY	3/28/2006	0.572229	13,591	7766.49	
0	13590.97	13239445	4/7/2006	SEL		
0.571444898	GBP	BRITISH POUND	CSFB	297000	519735.15	
0	7766.49	0	13590.97	0	0	0
13590.97	L	HBFT	Highbridge - Financial Trust Co.			
CREDIT-SUISSE FIRST BOSTON			8523.79	BOND		
10013812	BAA 2.625 08/09	Baa 2.625% 8/19/09				
SWAP -121	-174986.27	-305797.26	3/28/2006			
13265250	BUY	3/28/2006	0.572229	7,179	4102.48	
0	7179.13	13239449	4/7/2006	SEL	0.571444898	
GBP	BRITISH POUND	CSFB	179088.75	313396.36	0	
4102.48	0	7179.13	0	0	7179.13	L
Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON					
4113.48	BOND					
10013812	BAA 2.625 08/09	Baa 2.625% 8/19/09				
SWAP -102	-147509.09	-257779.51	3/28/2006			
13265250	BUY	3/28/2006	0.572229	2,672	1527.7	
0	2671.79	13260749	4/13/2006	SEL	0.571787981	

GBP	BRITISH POUND	CSFB	149036.79	260650.44	0		
1527.7	0	2671.79	0	0	2671.79	L	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST				
BOSTON -261.23			BOND				
10013812	BAA 2.625 08/09		Baa 2.625% 8/19/09				
SWAP	-82	-118585.74	-207234.51	3/28/2006			
13265250	BUY	3/28/2006	0.572229	8,003	4516.76		
0	8003.02	13269791	4/18/2006	SEL	0.564381861		
GBP	BRITISH POUND	CSFB	123102.5	218119.16	0		
4516.76	0	8003.02	0	0	8003.02	L	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON				
1885.75			BOND				
10013812	BAA 2.625 08/09		Baa 2.625% 8/19/09				
SWAP	-241	-348526.38	-609067.27	3/28/2006			
13265250	BUY	3/28/2006	0.572229	23,595			
13274.87	0	23594.76	13275602	4/19/2006			
SEL	0.562619557	GBP	BRITISH POUND	CSFB	361801.25		
643065.54	0	13274.87	0	23594.76	0		
0	0	23594.76	L	HBFT	Highbridge - Financial		
Trust Co.			CREDIT-SUISSE FIRST BOSTON				
10010511			HG 3.375 10/10 Hilton Group 3.375% 10/10				
SWAP	-805	-1165226.24	-2002033.46	12/31/2005			
12966998	BUY	12/31/2005	0.582021				
(46,715)	-26429.78	0	-46714.64	13074779			
1/31/2006	SEL	0.565770863	GBP	BRITISH POUND	CSFB		
1138796.46	2012822.74	0	-26429.78				
0	-46714.64	0	0	-46714.64	L		
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST			
BOSTON -58744.86			BOND				
10010511	HG 3.375 10/10		Hilton Group 3.375% 10/10		SWAP		
0	1138796.46	2012822.74	1/31/2006	13074781			
BUY	1/31/2006	0.56577	-	0	-0.01	-0.01	GBP
BRITISH POUND	CSFB	0	0	0	0	0	0
0	-0.01	0	-0.01	L	HBFT	Highbridge - Financial	
Trust Co.			CREDIT-SUISSE FIRST BOSTON				
10010511			HG 3.375 10/10 Hilton Group 3.375% 10/10				
SWAP	-170	-240491.18	-425068.16	1/31/2006			
13074781	BUY	1/31/2006	0.56577	9,364	5371.32	0	
9363.56	13093563	2/23/2006	SEL	0.573641187	GBP		
BRITISH POUND	CSFB	245862.5	428599.8	0	5371.32		
0	9363.56	0	0	9363.56	L	HBFT	Highbridge
- Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON				
10010511			HG 3.375 10/10 Hilton Group 3.375% 10/10				
SWAP	-635	-898305.28	-1587754.59	1/31/2006			
13074781	BUY	1/31/2006	0.56577	53,685	30796.16		
0	53685.4	13130533	2/23/2006	SEL	0.573641187		
GBP	BRITISH POUND	CSFB	929101.44	1619656.09	0		
30796.16	0	53685.4	0	0	53685.4	L	
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST			
BOSTON 17577.74			BOND				
10010511			HG 3.375 10/10 Hilton Group 3.375% 10/10				

SWAP	-635	-929101.44	-1619656.09	2/23/2006		
13130534	BUY	2/23/2006	0.573641	21,941		
12555.56	0	21941.47	13265533	3/28/2006		
SEL	0.572229693	GBP	BRITISH POUND	CSFB	941657	
1645592.69	0	12555.56	0	21941.47	0	
0	0	21941.47	L	HBFT	Highbridge - Financial	
Trust Co.	CREDIT-SUISSE	FIRST BOSTON		-6724.29	BOND	
10010511	HG_3.375_10/10	Hilton Group_3.375%_10/10				
SWAP	-635	-941657	-1645592.69	3/28/2006	13265534	
BUY	3/28/2006	0.572229	15,349	8798.3	0	
15349.07		13215629	3/31/2006	SEL	0.573213723	
GBP	BRITISH POUND	CSFB	950455.3	1658116.79	0	
8798.3	0	15349.07	0	0	15349.07	
L	HBFT	Highbridge - Financial	Trust Co.	CREDIT-SUISSE		
FIRST BOSTON	3732.83	BOND				
10022652	FLGH6	LONG GILT FUTURE	March 2006	2	227020	
393278.1	11/29/2005	12841443	SEL	11/29/2005		
0.57725 (452)	-260	0	-452.39	13107753	2/28/2006	
CVS	0.574729159	GBP	BRITISH POUND			
CSFB	-227280	-395455.84	0	-260	0	-452.39 0
0	0	-452.39	S	HBFT	Highbridge - Financial	Trust
Co.	CREDIT-SUISSE	FIRST BOSTON		-734.26	FUTURE	
10022652	FLGH6	LONG GILT FUTURE	March 2006	2	227020	
393278.1	5/26/2005	12841497	SEL	5/26/2005		
0.57725 (452)	-260	0	-452.39	13107919	2/28/2006	
BUY	0.574729159	GBP	BRITISH POUND			
CSFB	-227280	-395455.84	0	-260	0	-452.39 0
0	0	-452.39	S	HBFT	Highbridge - Financial	Trust
Co.	CREDIT-SUISSE	FIRST BOSTON		-730.78	FUTURE	
10023760	FLGM6	LONG GILT FUTURE	JUNE 2006	2	226700	
394446.67	2/28/2006	13107756	SHT	2/28/2006		
0.574729	9,634	5420	0	9633.51	13275598	
4/19/2006	CVS	0.562619557	GBP	BRITISH POUND		
CSFB	-221280	-393303.07	0	5420	0	9633.51 0
0	0	9633.51	S	HBFT	Highbridge - Financial	Trust
Co.	CREDIT-SUISSE	FIRST BOSTON		-77.42	FUTURE	
10023760	FLGM6	LONG GILT FUTURE	JUNE 2006	2	226700	
394446.67	5/26/2005	13107920	SEL	5/26/2005		
0.574729	11,929	6360	0	11928.5	13593061	
5/22/2006	CVS	0.533176935	GBP	BRITISH POUND		
CSFB	-220340	-413258.69	0	6360	0	11928.5 0
0	0	11928.5	S	HBFT	Highbridge - Financial	Trust
Co.	CREDIT-SUISSE	FIRST BOSTON		-906.94	FUTURE	
111727	BAA.L	Baa Plc Cfd	SWAP	195500	1232627.5	
2117838.94	12/31/2005	12967001	SHT	12/31/2005		
0.582021	(15,550)	-8797.5	0	-15549.58		
13074770	1/31/2006	CVS	0.565770863	GBP	BRITISH	
POUND	CSFB	-1241425	-2194218.69	0	-8797.5	
0	-15549.58	0	0	0	-15549.58	S
HBFT	Highbridge - Financial	Trust Co.	CREDIT-SUISSE	FIRST		
BOSTON	43552.86	STOCK				

111727	BAA.L	Baa Plc Cfd	SWAP	60000	439494	767114.8	
2/8/2006		13047317	SHT	2/8/2006		0.572918	
(87,347)		-50106 0	-87347.28		13130538		
2/23/2006		CVS	0.573641187	GBP	BRITISH POUND		
CSFB	-489600	-853495.2	0	-50106 0		-87347.28	
0	0	0	-87347.28	S	HBFT	Highbridge -	
Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON				79.06	STOCK
111727	BAA.L	Baa Plc Cfd	SWAP				
0		-1241425	-2194218.69	1/31/2006		13074771	
SHT	1/31/2006	0.56577	-	0	0.01	0.01	GBP
BRITISH POUND	CSFB	0	0	0	0	0	0
0	0.01	0	0.01	S	HBFT	Highbridge - Financial	
Trust Co.		CREDIT-SUISSE FIRST BOSTON				-541315.78	STOCK
111727	BAA.L	Baa Plc Cfd	SWAP	10100	64135	113358.61	
1/31/2006		13074771	SHT	1/31/2006		0.56577	
(25,492)		-14645 0	-25491.82		13055923		
2/10/2006		CVS	0.574498032	GBP	BRITISH POUND		
CSFB	-78780	-137128.41	0	-14645 0		-25491.82	
0	0	0	-25491.82	S	HBFT	Highbridge -	
Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON				-1809.92	
STOCK							
111727	BAA.L	Baa Plc Cfd	SWAP	10245	65055.75		
114986.04		1/31/2006	13074771	SHT	1/31/2006		
0.56577 (25,858)		-14855.25	0		-25857.79		
13055924		2/10/2006	CVS	0.574498032	GBP	BRITISH	
POUND	CSFB	-79911	-139097.08	0	-14855.25		
0	-25857.79	0	0	0	-25857.79	S	
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON	-1835.91						STOCK
111727	BAA.L	Baa Plc Cfd	SWAP	10400	66040	116725.7	
1/31/2006		13074771	SHT	1/31/2006		0.56577	
(26,147)		-14976 0	-26147.35		13060588		
2/13/2006		CVS	0.572754088	GBP	BRITISH POUND		
CSFB	-81016	-141449.89	0	-14976 0		-26147.35	
0	0	0	-26147.35	S	HBFT	Highbridge -	
Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON				-1423.16	
STOCK							
111727	BAA.L	Baa Plc Cfd	SWAP	10430	66230.5	117062.41	
1/31/2006		13074771	SHT	1/31/2006		0.56577	
(26,405)		-15123.5	0	-26404.87		13060590	
2/13/2006		CVS	0.572754088	GBP	BRITISH POUND		
CSFB	-81354	-142040.02	0	-15123.5			
0	-26404.87	0	0	0	-26404.87	S	
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON	-1609.37						STOCK
111727	BAA.L	Baa Plc Cfd	SWAP	35800	227330	401805.78	
1/31/2006		13074771	SHT	1/31/2006		0.56577	
(90,487)		-51910 0	-90486.92		13065053		
2/14/2006		CVS	0.573674096	GBP	BRITISH POUND		
CSFB	-279240	-486757.21	0	-51910 0		-90486.92	
0	0	0	-90486.92	S	HBFT	Highbridge -	

Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON	-5223.47
STOCK		
111727 BAA.L	Baa Plc Cfd	SWAP 13845 87915.75
155391.09	1/31/2006	SHT 1/31/2006
0.56577 (45,651)	-26305.5	0 -45650.56
13078380	2/17/2006	CVS 0.576236026 GBP BRITISH
POUND CSFB	-114221.25	-198219.56 0 -26305.5
0	-45650.56	0 0 -45650.56 S
HBFT	Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST
BOSTON	-2822.09	STOCK
111727 BAA.L	Baa Plc Cfd	SWAP 104680 664718 1174889.07
1/31/2006	13074771	SHT 1/31/2006 0.56577
(330,295)	-189470.8	0 -330294.97 13130538
2/23/2006	CVS 0.573641187	GBP BRITISH POUND
CSFB	-854188.8	-1489064.63 0 -189470.8
0	-330294.97	0 0 -330294.97 S
HBFT	Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST
BOSTON	-14294.57	STOCK
111727 BAA.L	Baa Plc Cfd	SWAP 164680 1343788.8
2342559.83	2/23/2006	13130539 SHT 2/23/2006
0.573641	(31,657)	-18114.8 0 -31656.52
13265499	3/28/2006	CVS 0.572229693 GBP BRITISH
POUND CSFB	-1361903.6	-2379994.64 0 -18114.8
0	-31656.52	0 0 -31656.52 S
HBFT	Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST
BOSTON	20167.62	STOCK
111727 BAA.L	Baa Plc Cfd	SWAP 3600 30105.72
52651.89	4/13/2006	13260742 SHT 4/13/2006
0.571788	(1,518) -854.28	0 -1518.4 13275600
4/19/2006	CVS 0.562619557	GBP BRITISH POUND
CSFB	-30960 -55028.3	0 -854.28 0 -1518.4 0
0	0 -1518.4	S HBFT Highbridge - Financial Trust
Co.	CREDIT-SUISSE FIRST BOSTON	858.01 STOCK
111727 BAA.L	Baa Plc Cfd	SWAP
0	-1361903.6	-2379994.64 3/28/2006 13265513
SHT	3/28/2006	0.572229 - 0 -0.01 -0.01
GBP	BRITISH POUND	CSFB 0 0 0 0 0
0	0 -0.01	0 -0.01 S HBFT Highbridge -
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON	-51803.14
STOCK		
111727 BAA.L	Baa Plc Cfd	SWAP 17700 146379 255804.62
3/28/2006	13265513	SHT 3/28/2006 0.572229
(620) -354	0 -620.39	13235337 4/6/2006 CVS
0.570613409	GBP BRITISH POUND	CSFB -146733 -257149.58
0	-354 0 -620.39	0 0 -620.39 S
HBFT	Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST
BOSTON	569.48	STOCK
111727 BAA.L	Baa Plc Cfd	SWAP 34666 286687.82
501001.3	3/28/2006	13265513 SHT 3/28/2006
0.572229	(13,043)	-7453.19 0 -13042.71
13239443	4/7/2006	CVS 0.571444898 GBP BRITISH

POUND	CSFB	-294141.01		-514732.06	0	-7453.19	
0		-13042.71	0	0	0	-13042.71	S
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON		-7804.88					STOCK
111727	BAA.L	Baa Plc Cfd		SWAP	21007	173727.89	
303598.17		3/28/2006		13265513		SHT	3/28/2006
0.572229		(6,617)	-3781.26	0		-6617.02	
13239447		4/7/2006		CVS	0.571444898	GBP	BRITISH
POUND	CSFB	-177509.15		-310632.14	0	-3781.26	
0		-6617.02	0	0	0	-6617.02	S
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON		-3442.98					STOCK
111727	BAA.L	Baa Plc Cfd		SWAP	17678	146197.06	
255486.67		3/28/2006		13265513		SHT	3/28/2006
0.572229		(3,092)	-1767.8	0	-3091.71	13260747	
4/13/2006		CVS	0.571787981		GBP	BRITISH POUND	
CSFB		-147964.86		-258775.74	0	-1767.8	
0		-3091.71	0	0	0	-3091.71	S
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON		351.95					STOCK
111727	BAA.L	Baa Plc Cfd		SWAP	14220	117599.4	
205510.83		3/28/2006		13265513		SHT	3/28/2006
0.572229		(8,315)	-4692.6	0	-8314.58	13269789	
4/18/2006		CVS	0.564381861		GBP	BRITISH POUND	
CSFB		-122292	-216683.08	0	-4692.6	0	-8314.58
0		0	-8314.58		S	HBFT	Highbridge -
Financial Trust Co.						CREDIT-SUISSE FIRST BOSTON	-1803.53
							STOCK
111727	BAA.L	Baa Plc Cfd		SWAP	38209	315988.43	
552205.58		3/28/2006		13265513		SHT	3/28/2006
0.572229		(22,411)		-12608.97	0	-22411.18	
13275600		4/19/2006		CVS	0.562619557	GBP	BRITISH
POUND	CSFB	-328597.4		-584049.02	0	-12608.97	
0		-22411.18	0	0	0	-22411.18	S
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON		9432.26					STOCK
10010489	LAD.L	LADBROKES PLC		SWAP	283150	1025003	
1761108.9		12/31/2005		12967003		SHT	12/31/2005
0.582021		(37,535)		-21236.25	0	-37535.07	
13074775		1/31/2006		CVS	0.565770863	GBP	BRITISH
POUND	CSFB	-1046239.25		-1849227.87	0	-21236.25	
0		-37535.07	0	0	0	-37535.07	S
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON		33067.54					STOCK
10010489	LAD.L	LADBROKES PLC		SWAP			
0		-1046239.25		-1849227.87	1/31/2006	13074776	
SHT		1/31/2006		0.56577	-	0	-0.02
BRITISH POUND	CSFB	0	0	0	0	0	0
0		-0.02	0	-0.02	S	HBFT	Highbridge - Financial
Trust Co.						CREDIT-SUISSE FIRST BOSTON	-40030.89
10010489	LAD.L	LADBROKES PLC		SWAP	62115	229514.93	STOCK

405667.63	1/31/2006	13074776	SHT	1/31/2006
0.56577 (5,956)	-3416.33	0	-5955.51	13093562
2/23/2006	CVS	0.573641187	GBP	BRITISH POUND
CSFB	-232931.25	-406057.4	0	-3416.33
0	-5955.51	0	0	-5955.51 S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST
BOSTON	2826.11	STOCK		
10010489	LAD.L	LADBROKES PLC	SWAP	221035 816724.33
1443560.24	1/31/2006	13074776	SHT	1/31/2006
0.56577 (26,972)		-15472.45	0	-26972.36
13130540	2/23/2006	CVS	0.573641187	GBP BRITISH
POUND	CSFB	-832196.78	-1450727.04	0 -15472.45
0	-26972.36	0	0	-26972.36 S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST
BOSTON	4276.89	STOCK		
10010489	LAD.L	LADBROKES PLC	SWAP	11000 41932
72768.79	2/17/2006	13079159	SHT	2/17/2006
0.576236	901	517	0	901.26 13130540
2/23/2006	CVS	0.573641187	GBP	BRITISH POUND
CSFB	-41415	-72196.7	0	517 0 901.26 0
0	0	901.26	S	HBFT Highbridge - Financial Trust
Co.	CREDIT-SUISSE FIRST BOSTON	1527.65	STOCK	
10010489	LAD.L	LADBROKES PLC	SWAP	12000 43989.6
77102.77	3/3/2006	13121285	SHT	3/3/2006
0.570532	(3,758)	-2150.4	0	-3757.93 13265535
3/28/2006	CVS	0.572229693	GBP	BRITISH POUND
CSFB	-46140	-80631.96	0	-2150.4 0 -3757.93
0	0	0	-3757.93	S HBFT Highbridge -
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON			-19.04 STOCK
10010489	LAD.L	LADBROKES PLC	SWAP	232035 873611.78
1522923.74	2/23/2006	13130541	SHT	2/23/2006
0.573641	(32,439)	-18562.8	0	-32439.42
13265535	3/28/2006	CVS	0.572229693	GBP BRITISH
POUND	CSFB	-892174.58	-1559119.69	0 -18562.8
0	-32439.42	0	0	-32439.42 S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST
BOSTON	7811.46	STOCK		
10010489	LAD.L	LADBROKES PLC	SWAP	244035 938314.58
1639751.64	3/28/2006	13265536	SHT	3/28/2006
0.572229	(19,158)	-10981.57	0	-19157.9
13215627	3/31/2006	CVS	0.573213723	GBP BRITISH
POUND	CSFB	-949296.15	-1656094.6	0 -10981.57
0	-19157.9	0	0	-19157.9 S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST
BOSTON	-3879.27	STOCK		
10005563	AGN_0_11/22	Allergan Inc 0%		
11/6/2022	-1000	-965570	-965570	6/14/2005 12357455
BUY	6/14/2005	1	32,644	32643.8 0 32643.8
13600365	5/23/2006	SEL	1	USD US DOLLAR
CSFB	998213.8	998213.8	0	32643.8 0 32643.8
0	0	0	32643.8	L HBFT Highbridge - Financial

Trust Co.	CREDIT-SUISSE FIRST BOSTON	-91786.2	BOND
10005563	AGN_0_11/22 Allergan Inc 0%		
11/6/2022	-1500 -1514505 -1514505	7/18/2005	
12467125	BUY 7/18/2005 1		
(17,184)	-17184.3 0 -17184.3	13600365	
5/23/2006	SEL 1 USD US DOLLAR	CSFB	
1497320.7	1497320.7 0 -17184.3		
0	-17184.3 0 0 0	-17184.3	L
HBFT	Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST	
BOSTON	-137679.3 BOND		
10005563	AGN_0_11/22 Allergan Inc 0%		
11/6/2022	-290 -295336 -295336	7/27/2005	12499290
BUY	7/27/2005 1 (5,854) -5854 0	-5854	
13600365	5/23/2006 SEL 1 USD US DOLLAR		
CSFB	289482 289482 0 -5854 0 -5854 0 0		
0	-5854 L HBFT	Highbridge - Financial Trust Co.	
CREDIT-SUISSE FIRST BOSTON	-26618 BOND		
10005563	AGN_0_11/22 Allergan Inc 0%		
11/6/2022	-576 -584576.64 -584576.64	10/20/2005	
12732105	BUY 10/20/2005 1 (9,605) -9605.49		
0	-9605.49 13600365	5/23/2006 SEL 1	
USD	US DOLLAR CSFB 574971.15 574971.15		
0	-9605.49 0 -9605.49 0 0		
0	-9605.49 L HBFT	Highbridge - Financial Trust	
Co.	CREDIT-SUISSE FIRST BOSTON	-52868.85	BOND
10013788	AMLN_2.5_4/11 Amylin Pharm 2.5% 4/15/2011		
144a	-500 -540230 -540230	8/29/2005	12588752 BUY
8/29/2005	1 156,665 156665 0 156665	13112671	
3/1/2006	SEL 1 USD US DOLLAR	CSFB	696895
696895 0	156665 0 156665 0 0	0	156665
L	HBFT	Highbridge - Financial Trust Co.	CREDIT-SUISSE
FIRST BOSTON	9121.82 BOND		
10013788	AMLN_2.5_4/11 Amylin Pharm 2.5% 4/15/2011		
144a	-500 -544770 -544770	9/1/2005	12599520 BUY
9/1/2005	1 152,125 152125 0 152125	13112671	
3/1/2006	SEL 1 USD US DOLLAR	CSFB	696895
696895 0	152125 0 152125 0 0	0	152125
L	HBFT	Highbridge - Financial Trust Co.	CREDIT-SUISSE
FIRST BOSTON	9121.82 BOND		
10021211	B_3.75_8/25_144A BARNES GROUP INC 3.75% 8/1/2025		
144a	-9 -9000 -9000	7/27/2005	12499158 BUY
7/27/2005	1 705 705.06 0 705.06	13074760	
2/16/2006	SEL 1 USD US DOLLAR	CSFB	9705.06
9705.06 0	705.06 0 705.06 0 0	0	705.06
L	HBFT	Highbridge - Financial Trust Co.	CREDIT-SUISSE
FIRST BOSTON	250.37 BOND		
10021211	B_3.75_8/25_144A BARNES GROUP INC 3.75% 8/1/2025		
144a	-8 -8246.67 -8246.67	7/27/2005	
12499171	BUY 7/27/2005 1 380 380.05 0		
380.05 13074760	2/16/2006 SEL 1 USD US		
DOLLAR	CSFB 8626.72 8626.72 0 380.05 0 380.05 0		

CREDIT-SUISSE FIRST BOSTON	76.13	BOND					
10007696	DIS 2.125 4/23	Disney 2.125%					
4/15/2023	-1000	-1073040	-1073040			6/14/2005	
12357536	BUY	6/14/2005	1	(16,642)			-16642
0	-16642	13042146	2/7/2006	SEL	1	USD	
US DOLLAR	CSFB	1056398	1056398	0	-16642	0	-16642
0	0	0	-16642	L	HBFT	Highbridge - Financial	
Trust Co.	CREDIT-SUISSE FIRST BOSTON				35683.83	BOND	
121621	TJX_0_2/21	Tjx_0%_02/2021	-1000	-805625	-805625		
5/23/2005	12282511	BUY	5/23/2005	1		17,647	
17647	0	17647	13265642	4/17/2006	SEL	1	
USD	US DOLLAR	CSFB	823272	823272	0	17647	0
17647	0	0	0	17647	L	HBFT	Highbridge -
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON					-937	BOND
121621	TJX_0_2/21	Tjx_0%_02/2021	-500	-402812.5	-402812.5	5/23/2005	
5/23/2005	12282511	BUY	5/23/2005	1	13,125	13125	0
13125	13280201		4/20/2006	SEL	1	USD	US
DOLLAR	CSFB	415937.5	415937.5	0		13125	0
13125	0	0	0	13125	L	HBFT	Highbridge -
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON					937.5	BOND
121621	TJX_0_2/21	Tjx_0%_02/2021	-750	-604218.75	-604218.75	5/23/2005	
5/23/2005	12282511	BUY	5/23/2005	1	2,539	2538.75	0
2538.75	13606457		5/24/2006	SEL	1	USD	US
DOLLAR	CSFB	606757.5	606757.5	2538.75	0	2538.75	
0	0	0	2538.75	0	L	HBFT	Highbridge -
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON					2134.76	BOND
121621	TJX_0_2/21	Tjx_0%_02/2021	-750	-604218.75	-604218.75	5/23/2005	
5/23/2005	12282511	BUY	5/23/2005	1	8,366	8365.5	0
8365.5	13797059		7/13/2006	SEL	1	USD	US
DOLLAR	CSFB	612584.25	612584.25	8365.5	0	8365.5	
0	0	0	8365.5	0	L	HBFT	Highbridge -
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON					1508.01	BOND
10012212	WYE_FLT_1/24	WYETH CORP FLT					
1/15/2024	-2000	-2057500	-2057500			8/16/2005	
12560477	BUY	8/16/2005	1	32,500	32500	0	
32500	13047334		2/8/2006	SEL	1	USD	US
DOLLAR	CSFB	2090000	2090000	0	32500	0	32500
0	0	32500	L	HBFT	Highbridge - Financial Trust		
Co.	CREDIT-SUISSE FIRST BOSTON				-1057.19	BOND	
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	6			
636984.37	636984.37	5/24/2005	12896794		SEL		
5/24/2005	1	6,797	6796.87	0	6796.87	13116841	
3/1/2006	BUY	1	USD	US DOLLAR			
CSFB	-630187.5	-630187.5	0	6796.87	0	6796.87	
0	0	0	6796.87	S	HBFT	Highbridge - Financial	
Trust Co.	CREDIT-SUISSE FIRST BOSTON				1218.75	FUTURE	
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	16			
1698624.99	1698624.99	5/24/2005	12896796		SEL		

5/24/2005	1	18,125	18124.99	0	18124.99	
13116843	3/1/2006		BUY	1	USD	US DOLLAR
CSFB	-1680500	-1680500		0	18124.99	0
18124.99	0	0	0	18124.99	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		
3250 FUTURE						
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	1		
106164.06	106164.06	5/24/2005		12896798		SEL
5/24/2005	1	1,133	1132.81	0	1132.81	13116845
3/1/2006	BUY	1	USD		US DOLLAR	
CSFB	-105031.25	-105031.25		0	1132.81	0
0	0	0	1132.81	S	HBFT	Highbridge - Financial
Trust Co.				CREDIT-SUISSE FIRST BOSTON		
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	3		
318492.19	318492.19	5/24/2005		12896800		SEL
5/24/2005	1	3,398	3398.44	0	3398.44	13116847
3/1/2006	BUY	1	USD		US DOLLAR	
CSFB	-315093.75	-315093.75		0	3398.44	0
0	0	0	3398.44	S	HBFT	Highbridge - Financial
Trust Co.				CREDIT-SUISSE FIRST BOSTON		
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	1		
106164.06	106164.06	5/24/2005		12896802		SEL
5/24/2005	1	1,133	1132.81	0	1132.81	13116849
3/1/2006	BUY	1	USD		US DOLLAR	
CSFB	-105031.25	-105031.25		0	1132.81	0
0	0	0	1132.81	S	HBFT	Highbridge - Financial
Trust Co.				CREDIT-SUISSE FIRST BOSTON		
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	2		
212328.12	212328.12	5/24/2005		12896804		SEL
5/24/2005	1	2,266	2265.62	0	2265.62	13116851
3/1/2006	BUY	1	USD		US DOLLAR	
CSFB	-210062.5	-210062.5		0	2265.62	0
0	0	0	2265.62	S	HBFT	Highbridge - Financial
Trust Co.				CREDIT-SUISSE FIRST BOSTON		
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	6		
636984.37	636984.37	5/26/2005		12896806		SEL
5/26/2005	1	6,797	6796.87	0	6796.87	13116853
3/1/2006	BUY	1	USD		US DOLLAR	
CSFB	-630187.5	-630187.5		0	6796.87	0
0	0	0	6796.87	S	HBFT	Highbridge - Financial
Trust Co.				CREDIT-SUISSE FIRST BOSTON		
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	2		
212328.12	212328.12	5/26/2005		12896808		SEL
5/26/2005	1	2,266	2265.62	0	2265.62	13116855
3/1/2006	BUY	1	USD		US DOLLAR	
CSFB	-210062.5	-210062.5		0	2265.62	0
0	0	0	2265.62	S	HBFT	Highbridge - Financial
Trust Co.				CREDIT-SUISSE FIRST BOSTON		
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	1		
106164.06	106164.06	6/14/2005		12896810		SEL
6/14/2005	1	1,133	1132.81	0	1132.81	13116857

3/1/2006	BUY	1	USD	US DOLLAR			
CSFB	-105031.25	-105031.25	0	1132.81	0	1132.81	
0	0	0	1132.81	S	HBFT	Highbridge - Financial	
Trust Co.	CREDIT-SUISSE FIRST BOSTON			203.13	FUTURE		
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	3			
318492.19	318492.19	6/14/2005		12896812		SEL	
6/14/2005	1	2,227	2226.56	0	2226.56	13042158	
2/7/2006	BUY	1	USD	US DOLLAR			
CSFB	-316265.63	-316265.63	0	2226.56	0	2226.56	
0	0	0	2226.56	S	HBFT	Highbridge - Financial	
Trust Co.	CREDIT-SUISSE FIRST BOSTON			179.94	FUTURE		
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	4			
424656.25	424656.25	6/22/2005		12896814		SEL	
6/22/2005	1	4,531	4531.25	0	4531.25	13116859	
3/1/2006	BUY	1	USD	US DOLLAR			
CSFB	-420125	-420125	0	4531.25	0	4531.25	0
0	4531.25	S	HBFT	Highbridge - Financial Trust Co.			
CREDIT-SUISSE FIRST BOSTON				812.5	FUTURE		
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	4			
424656.25	424656.25	7/19/2005		12896816		SEL	
7/19/2005	1	4,531	4531.25	0	4531.25	13116861	
3/1/2006	BUY	1	USD	US DOLLAR			
CSFB	-420125	-420125	0	4531.25	0	4531.25	0
0	4531.25	S	HBFT	Highbridge - Financial Trust Co.			
CREDIT-SUISSE FIRST BOSTON				812.5	FUTURE		
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	3			
318492.19	318492.19	7/26/2005		12896818		SEL	
7/26/2005	1	3,398	3398.44	0	3398.44	13116863	
3/1/2006	BUY	1	USD	US DOLLAR			
CSFB	-315093.75	-315093.75	0	3398.44	0	3398.44	
0	0	0	3398.44	S	HBFT	Highbridge - Financial	
Trust Co.	CREDIT-SUISSE FIRST BOSTON			609.38	FUTURE		
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH 06	4			
424656.25	424656.25	8/10/2005		12896820		SEL	
8/10/2005	1	4,531	4531.25	0	4531.25	13116865	
3/1/2006	BUY	1	USD	US DOLLAR			
CSFB	-420125	-420125	0	4531.25	0	4531.25	0
0	4531.25	S	HBFT	Highbridge - Financial Trust Co.			
CREDIT-SUISSE FIRST BOSTON				812.5	FUTURE		
10022642	FVH6	UST 5 YEAR T-NOTE	FUT MARCH				
06	-2	-212328.12	-212328.12	8/16/2005			
12896822	BUY	8/16/2005	1	(1,391)	-1390.62		
0	-1390.62	13047347	2/8/2006		SEL	1	
USD	US DOLLAR	CSFB	210937.5	210937.5			
0	-1390.62	0	-1390.62	0	0		
0	-1390.62	L	HBFT	Highbridge - Financial Trust			
Co.	CREDIT-SUISSE FIRST BOSTON			26.21	FUTURE		
10023746	FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06	6			
629812.5	629812.5	5/24/2005		13116842		SEL	
5/24/2005	1	6,375	6375	0	6375	13636941	
5/31/2006	CVS	1	USD	US DOLLAR			

CSFB	-623437.5	-623437.5	6375	0	6375	0		
0	0	6375	0	S	HBFT	Highbridge - Financial		
Trust Co.		CREDIT-SUISSE FIRST BOSTON			-15.12	FUTURE		
10023746		FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06	16		1679500	
1679500	5/24/2005		13116844	SEL	5/24/2005		1	
17,000	17000	0	17000	13636942	5/31/2006		CVS	
1	USD	US DOLLAR	CSFB	-1662500		-1662500		
17000	0	17000	0	0	17000	0	S	
HBFT	Highbridge - Financial	Trust Co.			CREDIT-SUISSE FIRST			
BOSTON	-40.32	FUTURE						
10023746		FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06	1			
104968.75	104968.75		5/24/2005		13116846		SEL	
5/24/2005	1	1,063	1062.5	0	1062.5	13636940		
5/31/2006		CVS	1	USD	US DOLLAR			
CSFB	-103906.25	-103906.25	1062.5	0	1062.5	0		
0	0	1062.5	0	S	HBFT	Highbridge - Financial		
Trust Co.		CREDIT-SUISSE FIRST BOSTON			-2.52	FUTURE		
10023746		FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06	3			
314906.25	314906.25		5/24/2005		13116848		SEL	
5/24/2005	1	3,188	3187.5	0	3187.5	13636940		
5/31/2006		CVS	1	USD	US DOLLAR			
CSFB	-311718.75	-311718.75	3187.5	0	3187.5	0		
0	0	3187.5	0	S	HBFT	Highbridge - Financial		
Trust Co.		CREDIT-SUISSE FIRST BOSTON			-7.56	FUTURE		
10023746		FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06	1			
104968.75	104968.75		5/24/2005		13116850		SEL	
5/24/2005	1	1,063	1062.5	0	1062.5	13636945		
5/31/2006		CVS	1	USD	US DOLLAR			
CSFB	-103906.25	-103906.25	1062.5	0	1062.5	0		
0	0	1062.5	0	S	HBFT	Highbridge - Financial		
Trust Co.		CREDIT-SUISSE FIRST BOSTON			-2.52	FUTURE		
10023746		FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06	2			
209937.5	209937.5		5/24/2005		13116852		SEL	
5/24/2005	1	2,125	2125	0	2125	13636945		
5/31/2006		CVS	1	USD	US DOLLAR			
CSFB	-207812.5	-207812.5	2125	0	2125	0		
0	0	2125	0	S	HBFT	Highbridge - Financial		
Trust Co.		CREDIT-SUISSE FIRST BOSTON			-5.04	FUTURE		
10023746		FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06	6			
629812.5	629812.5		5/26/2005		13116854		SEL	
5/26/2005	1	6,375	6375	0	6375	13636937		
5/31/2006		CVS	1	USD	US DOLLAR			
CSFB	-623437.5	-623437.5	6375	0	6375	0		
0	0	6375	0	S	HBFT	Highbridge - Financial		
Trust Co.		CREDIT-SUISSE FIRST BOSTON			-15.12	FUTURE		
10023746		FVM6	UST 5 YEAR T-NOTE	FUT JUNE 06	2			
209937.5	209937.5		5/26/2005		13116856		SEL	
5/26/2005	1	2,125	2125	0	2125	13636946		
5/31/2006		CVS	1	USD	US DOLLAR			
CSFB	-207812.5	-207812.5	2125	0	2125	0		
0	0	2125	0	S	HBFT	Highbridge - Financial		

Trust Co.	CREDIT-SUISSE FIRST BOSTON	-5.04	FUTURE					
10023746	FVM6 UST 5 YEAR T-NOTE FUT JUNE 06	1						
104968.75	104968.75	6/14/2005	13116858				SEL	
6/14/2005	1 719	718.75 0	718.75	13606481				
5/24/2006	BUY 1	USD US DOLLAR						
CSFB -104250	-104250 0	718.75 0	718.75 0				0	
0 718.75	S HBFT	Highbridge - Financial Trust Co.						
CREDIT-SUISSE FIRST BOSTON	-252.52	FUTURE						
10023746	FVM6 UST 5 YEAR T-NOTE FUT JUNE 06	4					419875	
419875	6/22/2005	13116860	SEL	6/22/2005			1	
4,250	4250 0	4250	13636947	5/31/2006			CVS	
1	USD US DOLLAR	CSFB -415625	-415625 0				4250	
0	4250 0	0 0	4250 S	HBFT	Highbridge			
- Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON	-10.08	FUTURE					
10023746	FVM6 UST 5 YEAR T-NOTE FUT JUNE 06	4					419875	
419875	7/19/2005	13116862	SEL	7/19/2005			1	
4,250	4250 0	4250	13636948	5/31/2006			CVS	
1	USD US DOLLAR	CSFB -415625	-415625 0				4250	
0	4250 0	0 0	4250 S	HBFT	Highbridge			
- Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON	-10.08	FUTURE					
10023746	FVM6 UST 5 YEAR T-NOTE FUT JUNE 06	3						
314906.25	314906.25	7/26/2005	13116864				SEL	
7/26/2005	1 3,188	3187.5 0	3187.5	13636949				
5/31/2006	CVS 1	USD US DOLLAR						
CSFB -311718.75	-311718.75	0	3187.5 0				3187.5	
0 0	0 3187.5	S HBFT	Highbridge - Financial					
Trust Co.	CREDIT-SUISSE FIRST BOSTON	-7.56	FUTURE					
10023746	FVM6 UST 5 YEAR T-NOTE FUT JUNE 06	4					419875	
419875	8/10/2005	13116866	SEL	8/10/2005			1	
4,250	4250 0	4250	13636950	5/31/2006			CVS	
1	USD US DOLLAR	CSFB -415625	-415625 0				4250	
0	4250 0	0 0	4250 S	HBFT	Highbridge			
- Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON	-10.08	FUTURE					
10025296	FVU6 UST 5 YEAR T-NOTE FUT SEP 06	4						
415312.5	415312.5	5/31/2006	13636952				SHT	
5/31/2006	1 1,188	1187.5 0	1187.5	13797069				
7/13/2006	BUY 1	USD US DOLLAR						
CSFB -414125	-414125 0	1187.5 0	1187.5 0				0	
0 1187.5	S HBFT	Highbridge - Financial Trust Co.						
CREDIT-SUISSE FIRST BOSTON	-72.58	FUTURE						
10025296	FVU6 UST 5 YEAR T-NOTE FUT SEP 06	4						
415312.5	415312.5	5/31/2006	13636960				SHT	
5/31/2006	1 2,188	2187.5 0	2187.5	13721003				
6/21/2006	BUY 1	USD US DOLLAR						
CSFB -413125	-413125 0	2187.5 0	2187.5 0				0	
0 2187.5	S HBFT	Highbridge - Financial Trust Co.						
CREDIT-SUISSE FIRST BOSTON	-72.58	FUTURE						
10022643	TYH6 TYH6	20	2178437.5				2178437.5	
11/29/2005	12841921	SEL	11/29/2005				1	22,188
22187.5 0	22187.5	13105066	2/27/2006				BUY	1
USD US DOLLAR	CSFB	-2156250	-2156250					0

22187.5 0	22187.5 0	0	0	22187.5 S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON -50.4	FUTURE				
10023745	TYM6	TYM6	20	2153125	2153125 2/27/2006
13105081	SEL	2/27/2006		1	28,438 28437.5 0
28437.5	13236078	4/6/2006		BUY	1 USD US
DOLLAR CSFB	-2124687.5	-2124687.5		0	28437.5 0
28437.5 0	0	0	28437.5 S	HBFT	Highbridge -
Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		5574.6 FUTURE
10009531	GPM.N	GM 6.25%			
7/15/2033	-100000	-2059600		-2059600	5/20/2005
12278519	BUY	5/20/2005		1	
(378,492)	-378491.8	0		-378491.8	13235886
4/6/2006	SEL	1	USD	US DOLLAR	CSFB
1681108.2	1681108.2	0		-378491.8	
0	-378491.8	0	0	0	-378491.8 L
HBFT Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON -18891.8	PREFERRED STOCK				
10002383	AFG.N	American Financial Group Inc		520	
18693.22	18693.22	11/17/2005		12813195	SHT
11/17/2005	1	(3,325)	-3325.4 0	-3325.4	13587642
5/19/2006	CVS	1	USD	US DOLLAR	
CSFB -22018.62	-22018.62	0		-3325.4 0	-3325.4
0 0	0	-3325.4 S	HBFT	Highbridge - Financial	
Trust Co.			CREDIT-SUISSE FIRST BOSTON		-53.82 STOCK
10002383	AFG.N	American Financial Group Inc		400	14379.4
14379.4	11/17/2005	12813195		SHT	11/17/2005 1
(2,031)	-2031.2 0	-2031.2	13694691	6/14/2006	CVS
1	USD	US DOLLAR	CSFB	-16410.6	-16410.6
0	-2031.2 0	-2031.2 0	0	0	-2031.2 S
HBFT Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON 65.4	STOCK				
106791	AGN.N	Allergan Inc	2746	227304.37	227304.37
6/14/2005	12357457	SHT		6/14/2005	1
(38,639)	-38639.45	0		-38639.45	13538058
5/8/2006	CVS	1	USD	US DOLLAR	
CSFB -265943.82	-265943.82	0		-38639.45	
0	-38639.45	0	0	0	-38639.45 S
HBFT Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON 10468.54	STOCK				
106791	AGN.N	Allergan Inc	2768	229125.46	229125.46
6/14/2005	12357457	SHT		6/14/2005	1
(37,310)	-37309.8	0		-37309.8	13543637
5/9/2006	CVS	1	USD	US DOLLAR	
CSFB -266435.26	-266435.26	0		-37309.8	
0	-37309.8	0	0	0	-37309.8 S
HBFT Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON 2171.46	STOCK				
106791	AGN.N	Allergan Inc	2581	213646.24	213646.24
6/14/2005	12357457	SHT		6/14/2005	1
(34,631)	-34630.89	0		-34630.89	13549424

5/10/2006	CVS	1	USD	US DOLLAR		
CSFB	-248277.13	-248277.13	0	-34630.89		
0	-34630.89	0	0	0	-34630.89	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	660.31	STOCK				
106791	AGN.N	Allergan Inc	190	15727.54	15727.54	
6/14/2005	12357457	SHT	6/14/2005	1		
(2,405)	-2404.66	0	-2404.66	13570757		
5/11/2006	CVS	1	USD	US DOLLAR		
CSFB	-18132.2	-18132.2	0	-2404.66		
0	-2404.66	0	0	0	-2404.66	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	164.8	STOCK				
106791	AGN.N	Allergan Inc	340	29057.42	29057.42	
6/20/2005	12375932	SHT	6/20/2005	1		
(3,390)	-3389.67	0	-3389.67	13570757		
5/11/2006	CVS	1	USD	US DOLLAR		
CSFB	-32447.09	-32447.09	0	-3389.67		
0	-3389.67	0	0	0	-3389.67	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	294.91	STOCK				
106791	AGN.N	Allergan Inc	1052	91467.57	91467.57	
7/18/2005	12467131	SHT	7/18/2005	1		
(9,373)	-9373.4	0	-9373.4	13560309	5/12/2006	CVS
1	USD	US DOLLAR	CSFB	-100840.97	-100840.97	
0	-9373.4	0	-9373.4	0	0	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	193.11	STOCK				
106791	AGN.N	Allergan Inc	2352	204497.85	204497.85	
7/18/2005	12467131	SHT	7/18/2005	1		
(20,349)	-20348.74	0	-20348.74	13560372		
5/12/2006	CVS	1	USD	US DOLLAR		
CSFB	-224846.59	-224846.59	0	-20348.74		
0	-20348.74	0	0	0	-20348.74	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	1039.49	STOCK				
106791	AGN.N	Allergan Inc	2649	230320.92	230320.92	
7/18/2005	12467131	SHT	7/18/2005	1		
(21,082)	-21082.43	0	-21082.43	13565963		
5/15/2006	CVS	1	USD	US DOLLAR		
CSFB	-251403.35	-251403.35	0	-21082.43		
0	-21082.43	0	0	0	-21082.43	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	1894.03	STOCK				
106791	AGN.N	Allergan Inc	476	41386.47	41386.47	
7/18/2005	12467131	SHT	7/18/2005	1		
(3,974)	-3974	0	-3974	13565966	5/15/2006	CVS
1	USD	US DOLLAR	CSFB	-45360.47	-45360.47	
0	-3974	0	-3974	0	0	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	154.65	STOCK				

106791	AGN.N	Allergan Inc	1589	138157.77	138157.77
7/18/2005		12467131	SHT	7/18/2005	1
(13,485)		-13484.66	0	-13484.66	13570757
5/11/2006		CVS	1	USD	US DOLLAR
CSFB	-151642.43	-151642.43	0	-13484.66	
0	-13484.66	0	0	-13484.66	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	1378.27	STOCK			
106791	AGN.N	Allergan Inc	2096	182239.58	182239.58
7/18/2005		12467131	SHT	7/18/2005	1
(17,233)		-17232.7	0	-17232.7	13571079
5/16/2006		BUY	1	USD	US DOLLAR
CSFB	-199472.28	-199472.28	0	-17232.7	
0	-17232.7	0	0	-17232.7	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	-205.56	STOCK			
106791	AGN.N	Allergan Inc	540	46951.04	46951.04
7/18/2005		12467131	SHT	7/18/2005	1
(5,057)		-5057.05	0	-5057.05	13582458
5/18/2006		CVS	1	USD	US DOLLAR
CSFB	-52008.08	-52008.08	0	-5057.05	
0	-5057.05	0	0	-5057.05	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	-1447.89	STOCK			
106791	AGN.N	Allergan Inc	3796	330048.39	330048.39
7/18/2005		12467131	SHT	7/18/2005	1
(26,339)		-26338.83	0	-26338.83	13612374
5/17/2006		CVS	1	USD	US DOLLAR
CSFB	-356387.22	-356387.22	0	-26338.83	
0	-26338.83	0	0	-26338.83	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	5637.3	STOCK			
106791	AGN.N	Allergan Inc	1466	129251.81	129251.81
7/27/2005		12499294	SHT	7/27/2005	1
(11,941)		-11940.5	0	-11940.5	13582458
5/18/2006		CVS	1	USD	US DOLLAR
CSFB	-141192.32	-141192.32	0	-11940.5	
0	-11940.5	0	0	-11940.5	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	-3930.73	STOCK			
106791	AGN.N	Allergan Inc	1324	116732.2	116732.2
7/27/2005		12499294	SHT	7/27/2005	1
(9,960)		-9960.11	0	-9960.11	13587548
5/19/2006		BUY	1	USD	US DOLLAR
CSFB	-126692.31	-126692.31	0	-9960.11	
0	-9960.11	0	0	-9960.11	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	941.29	STOCK			
106791	AGN.N	Allergan Inc	290	26183	26183
12499436		SHT	7/27/2005	1	(1,567)
0	-1566.83	13587548	5/19/2006	BUY	1

USD	US DOLLAR	CSFB	-27749.83	-27749.83		
0	-1566.83	0	-1566.83	0	0	
0	-1566.83	S	HBFT	Highbridge - Financial Trust		
Co.	CREDIT-SUISSE FIRST BOSTON		206.17	STOCK		
106791	AGN.N Allergan Inc	860	78820.95	78820.95		
8/9/2005	12546334	SHT	8/9/2005	1		
(3,472)	-3471.64	0	-3471.64	13587548		
5/19/2006	BUY	1	USD	US DOLLAR		
CSFB	-82292.59	-82292.59	0	-3471.64		
0	-3471.64	0	0	0	-3471.64	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	611.41	STOCK				
106791	AGN.N Allergan Inc	1279	111971.77	111971.77		
10/20/2005	12739020	SHT	10/20/2005	1		
(10,415)	-10414.53	0	-10414.53	13587548		
5/19/2006	BUY	1	USD	US DOLLAR		
CSFB	-122386.3	-122386.3	0	-10414.53		
0	-10414.53	0	0	0	-10414.53	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	909.3	STOCK				
106791	AGN.N Allergan Inc	4715	412780.98	412780.98		
10/20/2005	12739020	SHT	10/20/2005	1	114,251	
114250.84	0	114250.84	13600381	5/23/2006		
BUY	1	USD	US DOLLAR			
CSFB	-298530.14	-298530.14	0	114250.84	0	
114250.84	0	0	0	114250.84	S	HBFT
	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
	145528.56	STOCK				
106791	AGN.N Allergan Inc	1455	137334.54	137334.54		
11/1/2005	12763427	SHT	11/1/2005	1	45,211	
45211.24	0	45211.24	13600381	5/23/2006		
BUY	1	USD	US DOLLAR			
CSFB	-92123.3	-92123.3	0	45211.24	0	
45211.24	0	0	0	45211.24	S	HBFT
	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
	44908.6	STOCK				
106791	AGN.N Allergan Inc	1730	172672.82	172672.82		
11/2/2005	12768438	SHT	11/2/2005	1	63,138	
63137.9	0	63137.9	13600381	5/23/2006	BUY	1
USD	US DOLLAR	CSFB	-109534.92	-109534.92	0	
63137.9	0	63137.9	0	0	63137.9	S HBFT
	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
	53396.48	STOCK				
106791	AGN.N Allergan Inc	1300	128913.59	128913.59		
11/22/2005	12824763	SHT	11/22/2005	1	46,604	
46604.11	0	46604.11	13600381	5/23/2006		
BUY	1	USD	US DOLLAR			
CSFB	-82309.48	-82309.48	0	46604.11	0	
46604.11	0	0	0	46604.11	S	HBFT
	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
	40124.52	STOCK				

106791	AGN.N	Allergan Inc	580	60867.85	60867.85		
12/6/2005		12863044	SHT	12/6/2005	1	24,145	
24145.16		0	24145.16	13600381		5/23/2006	
BUY	1	USD	US DOLLAR				
CSFB	-36722.69		-36722.69	0	24145.16	0	
24145.16	0	0	0	24145.16	S	HBFT	
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
17901.71		STOCK					
106791	AGN.N	Allergan Inc	-6	-379.89	-379.89	5/23/2006	
13600381		BUY	5/23/2006	1	187	186.94	0
186.94	13612481		5/25/2006	SHT	1	USD	US
DOLLAR	CSFB	566.83	566.83	0	186.94	0	186.94
0	0	186.94	L	HBFT	Highbridge - Financial Trust		
Co.				2.23	STOCK		
100186	AMGN.0	Amgen	545	44061.41	44061.41		
9/27/2005		12663372	SHT	9/27/2005	1	2,391	
2391.29	0	2391.29	12967168	1/12/2006	CVS	1	
USD	US DOLLAR	CSFB	-41670.12	-41670.12		0	
2391.29	0	2391.29	0	0	2391.29	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
739.06		STOCK					
100186	AMGN.0	Amgen	655	52954.54	52954.54		
9/27/2005		12663372	SHT	9/27/2005	1	3,141	
3141.45	0	3141.45	12988927	1/20/2006	CVS	1	
USD	US DOLLAR	CSFB	-49813.09	-49813.09		0	
3141.45	0	3141.45	0	0	3141.45	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
1519.26		STOCK					
100186	AMGN.0	Amgen	4080	329854.21	329854.21		
9/27/2005		12663372	SHT	9/27/2005	1	32,189	
32188.65	0	32188.65		13005802		1/26/2006	
CVS	1	USD	US DOLLAR				
CSFB	-297665.56		-297665.56	0	32188.65	0	
32188.65	0	0	0	32188.65	S	HBFT	
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
10150.04		STOCK					
100186	AMGN.0	Amgen	790	61174.41	61174.41		
10/19/2005		12732059	SHT	10/19/2005	1	3,538	
3538.19	0	3538.19	13005802	1/26/2006	CVS	1	
USD	US DOLLAR	CSFB	-57636.22	-57636.22		0	
3538.19	0	3538.19	0	0	3538.19	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
1965.33		STOCK					
100186	AMGN.0	Amgen	130	10035.35	10035.35		
11/3/2005		12772030	SHT	11/3/2005	1	551	
550.91	0	550.91	13005802	1/26/2006	CVS	1	
USD	US DOLLAR	CSFB	-9484.44	-9484.44		0	
550.91	0	550.91	0	0	550.91	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
323.41		STOCK					
100186	AMGN.0	Amgen	555	42843.25	42843.25		

11/3/2005	12772030		SHT	11/3/2005	1	349
349.2	0	349.2	13024380	2/1/2006	BUY	1
USD	US DOLLAR	CSFB	-42494.04		-42494.04	0
349.2	0	349.2	0	0	349.2	S
						HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON -2051.2 STOCK						
100186	AMGN.0	Amgen	945	77229.4	77229.4	11/10/2005
12792476		SHT	11/10/2005	1	4,875	4874.67 0
4874.67	13024380		2/1/2006	BUY	1	USD US
DOLLAR	CSFB	-72354.73		-72354.73	0	4874.67 0
4874.67	0	0	0	4874.67	S	HBFT
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		
STOCK						
100186	AMGN.0	Amgen	1950	159362.25	159362.25	
11/10/2005	12792476		SHT	11/10/2005	1	14,418
14418.3	0	14418.3	13032735	2/3/2006	CVS	1
USD	US DOLLAR	CSFB	-144943.95		-144943.95	0
14418.3	0	14418.3	0	0	14418.3	S
						HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		
652.8 STOCK						
100186	AMGN.0	Amgen	305	24925.89	24925.89	
11/10/2005	12792476		SHT	11/10/2005	1	3,396
3395.84	0	3395.84	13056210	2/10/2006	CVS	1
USD	US DOLLAR	CSFB	-21530.06		-21530.06	0
3395.84	0	3395.84	0	0	3395.84	S
						HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		
129.53 STOCK						
100186	AMGN.0	Amgen	655	51193.59	51193.59	
1/17/2006	12975055		SHT	1/17/2006	1	4,957
4956.91	0	4956.91	13056210	2/10/2006	CVS	1
USD	US DOLLAR	CSFB	-46236.68		-46236.68	0
4956.91	0	4956.91	0	0	4956.91	S
						HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		
278.15 STOCK						
100186	AMGN.0	Amgen	1040	82359.39	82359.39	
2/1/2006	13024392		SEL	2/1/2006	1	8,945
8945.43	0	8945.43	13056210	2/10/2006	CVS	1
USD	US DOLLAR	CSFB	-73413.96		-73413.96	0
8945.43	0	8945.43	0	0	8945.43	S
						HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON		
441.64 STOCK						
100186	AMGN.0	Amgen	2000	158383.44	158383.44	
2/1/2006	13024392		SEL	2/1/2006	1	11,083
11083.44	0	11083.44		13140823		3/9/2006
CVS	1	USD	US DOLLAR	CSFB	-147300	-147300 0
11083.44	0	11083.44	0	0	0	
11083.44		S	HBFT	Highbridge - Financial Trust Co.		
CREDIT-SUISSE FIRST BOSTON				1090 STOCK		
100186	AMGN.0	Amgen	960	76024.05	76024.05	
2/1/2006	13024392		SEL	2/1/2006	1	8,654
8654.28	0	8654.28	13256656	4/12/2006	CVS	1

USD	US DOLLAR	CSFB	-67369.77	-67369.77	0	
8654.28	0	8654.28	0	0	8654.28	S HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON			
27.02	STOCK					
100186	AMGN.0	Amgen	40	3020.92	3020.92	2/21/2006
13084093		SHT	2/21/2006	1	214	213.84 0
213.84	13256656		4/12/2006	CVS	1	USD US
DOLLAR	CSFB	-2807.07		-2807.07	0	213.84 0
213.84	0	0	0	213.84	S	HBFT Highbridge -
Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON 1.12 STOCK			
100186	AMGN.0	Amgen	600	45313.76	45313.76	
2/21/2006		13084093	SHT	2/21/2006	1	5,417
5416.97	0	5416.97	13289459	4/24/2006	CVS	1
USD	US DOLLAR	CSFB	-39896.79	-39896.79	0	
5416.97	0	5416.97	0	0	5416.97	S HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON			
63.21	STOCK					
100186	AMGN.0	Amgen	1000	75522.93	75522.93	
2/21/2006		13084093	SHT	2/21/2006	1	9,704
9704.49	0	9704.49	13519418	5/2/2006	CVS	1
USD	US DOLLAR	CSFB	-65818.44	-65818.44	0	
9704.49	0	9704.49	0	0	9704.49	S HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON			
1126.55	STOCK					
100186	AMGN.0	Amgen	1000	74031.45	74031.45	
2/17/2006		13088356	SHT	2/17/2006	1	3,855
3854.6	0	3854.6	13256656	4/12/2006	CVS	1
USD	US DOLLAR	CSFB	-70176.85	-70176.85	0	
3854.6	0	3854.6	0	0	3854.6	S HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON			
28.15	STOCK					
10001429	AMLN.0	Amylin Pharm.	10200	330466.18		
330466.18		8/29/2005	12588883	SHT	8/29/2005	
1	(117,314)		-117313.82	0	-117313.82	
13112675		3/1/2006	CVS	1	USD	US DOLLAR
CSFB	-447780	-447780	0	-117313.82	0	-117313.82
0	0	0	-117313.82	S	HBFT	Highbridge -
Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON -5355 STOCK			
10001429	AMLN.0	Amylin Pharm.	10200	328936.24		
328936.24		9/1/2005	12599532	SHT	9/1/2005	
1	(118,844)		-118843.76	0	-118843.76	
13112675		3/1/2006	CVS	1	USD	US DOLLAR
CSFB	-447780	-447780	0	-118843.76	0	-118843.76
0	0	0	-118843.76	S	HBFT	Highbridge -
Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON -5355 STOCK			
10001429	AMLN.0	Amylin Pharm.	2000	71987.49		
71987.49		10/24/2005	12750664	SHT	10/24/2005	
1	(15,813)		-15812.51	0	-15812.51	
13112675		3/1/2006	CVS	1	USD	US DOLLAR
CSFB	-87800	-87800	0	-15812.51	0	-15812.51
0	0	0	-15812.51	S	HBFT	Highbridge -

Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON	-1050	STOCK
10001429	AMLN.0 Amylin Pharm. 2000	86947.83	
86947.83	1/11/2006 12964025	SHT	1/11/2006
1 (852)	-852.17 0 -852.17	13112675	3/1/2006
CVS 1	USD US DOLLAR	CSFB -87800	-87800
0	-852.17 0 -852.17 0	0	0 -852.17 S
HBFT	Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST	
BOSTON	-1050 STOCK		
10001429	AMLN.0 Amylin Pharm. 1000	40624.02	
40624.02	2/22/2006 13088776	SHT	2/22/2006
1 (3,276)	-3275.98 0 -3275.98	13112675	
3/1/2006	CVS 1 USD US DOLLAR		
CSFB -43900	-43900 0 -3275.98	0	-3275.98
0 0	0 -3275.98	S	HBFT Highbridge -
Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON	-525	STOCK
10002852	B.N BARNES GROUP INC 253	8702.9	8702.9
7/26/2005	12498275 SHT 7/26/2005	1	
(1,108)	-1108.44 0 -1108.44	13074757	
2/16/2006	CVS 1 USD US DOLLAR		
CSFB -9811.34	-9811.34 0	-1108.44	
0	-1108.44 0 0	0	-1108.44 S
HBFT	Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST	
BOSTON	-437.69 STOCK		
10002852	B.N BARNES GROUP INC 40	1514.78	1514.78
1/31/2006	13019530 SHT 1/31/2006	1	
(36)	-36.42 0 -36.42	13074757	2/16/2006 CVS
1	USD US DOLLAR	CSFB -1551.2	-1551.2 0 -36.42
0	-36.42 0 0	0	-36.42 S HBFT Highbridge
- Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON	-69.2	STOCK
100032	CBRL.0 Cracker Barrel 2571	105663.68	105663.68
5/26/2005	12296045 SHT 5/26/2005	1	
(9,251)	-9250.5 0 -9250.5	13190214	3/27/2006 CVS
1	USD US DOLLAR	CSFB -114914.18	-114914.18
0	-9250.5 0 -9250.5 0	0	0 -9250.5 S
HBFT	Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST	
BOSTON	-324.71 STOCK		
100032	CBRL.0 Cracker Barrel 3300	135624.33	135624.33
5/26/2005	12296045 SHT 5/26/2005	1	2,610
2609.95 0	2609.95 13524209	5/3/2006	CVS 1
USD US DOLLAR	CSFB -133014.38	-133014.38	0
2609.95 0	2609.95 0 0	0	2609.95 S HBFT
Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST		
BOSTON	-816.38 STOCK		
100032	CBRL.0 Cracker Barrel 970	39865.33	39865.33
5/26/2005	12296045 SHT 5/26/2005	1	2,979
2979.05 0	2979.05 13555342	5/11/2006	CVS 1
USD US DOLLAR	CSFB -36886.28	-36886.28	0
2979.05 0	2979.05 0 0	0	2979.05 S HBFT
Highbridge - Financial Trust Co.	CREDIT-SUISSE FIRST BOSTON		
822.47	STOCK		
100032	CBRL.0 Cracker Barrel 782	32138.86	32138.86

5/26/2005	12296045	SHT	5/26/2005	1	2,825
2824.89 0	2824.89 13577004		5/17/2006	CVS	1
USD	US DOLLAR	CSFB	-29313.97	-29313.97	0
2824.89 0	2824.89 0	0	0	2824.89 S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
89.23	STOCK				
100032	CBRL.0	Cracker Barrel	768	30058.26	30058.26
7/8/2005	12440601	SHT	7/8/2005	1	1,269
1269.1 0	1269.1 13577004		5/17/2006	CVS	1
USD	US DOLLAR	CSFB	-28789.16	-28789.16	0
1269.1 0	1269.1 0	0	0	1269.1 S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
87.64	STOCK				
100032	CBRL.0	Cracker Barrel	1000	39138.36	39138.36
7/8/2005	12440601	SHT	7/8/2005	1	2,141
2140.62 0	2140.62 13617897		5/26/2006	CVS	1
USD	US DOLLAR	CSFB	-36997.74	-36997.74	0
2140.62 0	2140.62 0	0	0	2140.62 S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
507.26	STOCK				
100032	CBRL.0	Cracker Barrel	1000	39138.36	39138.36
7/8/2005	12440601	SHT	7/8/2005	1	2,159
2159.37 0	2159.37 13687344		6/13/2006	CVS	1
USD	US DOLLAR	CSFB	-36978.99	-36978.99	0
2159.37 0	2159.37 0	0	0	2159.37 S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
136.01	STOCK				
100032	CBRL.0	Cracker Barrel	900	35224.53	35224.53
7/8/2005	12440601	SHT	7/8/2005	1	3,198
3198.49 0	3198.49 13739622		6/27/2006	CVS	1
USD	US DOLLAR	CSFB	-32026.04	-32026.04	0
3198.49 0	3198.49 0	0	0	3198.49 S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
796.97	STOCK				
100032	CBRL.0	Cracker Barrel	1232	48218.46	48218.46
7/8/2005	12440601	SHT	7/8/2005	1	6,424
6424.31 0	6424.31 13767931		7/5/2006	CVS	1
USD	US DOLLAR	CSFB	-41794.15	-41794.15	0
6424.31 0	6424.31 0	0	0	6424.31 S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
851.54	STOCK				
100032	CBRL.0	Cracker Barrel	768	33741.29	33741.29
2/15/2006	13071003	SHT	2/15/2006	1	7,688
7687.79 0	7687.79 13767931		7/5/2006	CVS	1
USD	US DOLLAR	CSFB	-26053.5	-26053.5	0
7687.79 0	7687.79 0	0	0	7687.79 S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
530.82	STOCK				
113743	CMS.N	Cms Energy Corp	1300	19148.2	19148.2
12385698		SHT	6/22/2005	1	2,233
2233.12	13220704		4/3/2006	CVS	1
				USD	US

DOLLAR	CSFB	-16915.08		-16915.08	0	2233.12	0
2233.12	0	0	0	2233.12	S	HBFT	Highbridge -
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			-80.08 STOCK
113743	CMS.N	Cms Energy Corp	800	11783.51			11783.51
6/22/2005		12385698		SHT	6/22/2005		1 1,365
1365.19	0	1365.19	13221061		4/3/2006		BUY 1
USD	US DOLLAR	CSFB		-10418.32		-10418.32	0
1365.19	0	1365.19	0	0	0	1365.19	S HBFT
Highbridge -	Financial Trust Co.			CREDIT-SUISSE FIRST			
BOSTON	-58.32	STOCK					
10003424		CNO.N	CONSECO	2000	41956.24		41956.24
8/9/2005		12546228		SHT	8/9/2005		1
(9,264)	-9263.76		0	-9263.76		13225947	
4/4/2006		CVS	1	USD	US DOLLAR		
CSFB	-51220	-51220	0	-9263.76		0	-9263.76
0	0	0		-9263.76	S	HBFT	Highbridge -
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			-800 STOCK
10003424		CNO.N	CONSECO	1000	21069.12		21069.12
8/10/2005		12546330		SHT	8/10/2005		1
(4,541)	-4540.88		0	-4540.88		13225947	
4/4/2006		CVS	1	USD	US DOLLAR		
CSFB	-25610	-25610	0	-4540.88		0	-4540.88
0	0	0		-4540.88	S	HBFT	Highbridge -
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			-400 STOCK
10003424		CNO.N	CONSECO	6000	126414.71		126414.71
8/10/2005		12546330		SHT	8/10/2005		1
(28,205)	-28205.29		0	-28205.29		13235880	
4/6/2006		CVS	1	USD	US DOLLAR		
CSFB	-154620	-154620	0	-28205.29		0	-28205.29
0	0	0		-28205.29	S	HBFT	Highbridge -
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			-300 STOCK
10003424		CNO.N	CONSECO	2392	50397.33		50397.33
8/10/2005		12546330		SHT	8/10/2005		1
(4,042)	-4041.96		0	-4041.96		13528303	
5/4/2006		BUY	1	USD	US DOLLAR		
CSFB	-54439.29			-54439.29		0	-4041.96
0	-4041.96		0	0		0	-4041.96 S
HBFT	Highbridge -	Financial Trust Co.		CREDIT-SUISSE FIRST			
BOSTON	6197.91	STOCK					
10003424		CNO.N	CONSECO	3608	76017.38		76017.38
8/10/2005		12546330		SHT	8/10/2005		1
(7,796)	-7796.46		0	-7796.46		13576885	
5/17/2006		CVS	1	USD	US DOLLAR		
CSFB	-83813.84			-83813.84		0	-7796.46
0	-7796.46		0	0		0	-7796.46 S
HBFT	Highbridge -	Financial Trust Co.		CREDIT-SUISSE FIRST			
BOSTON	902	STOCK					
10003424		CNO.N	CONSECO	12200	256433.25		256433.25
8/10/2005		12546332		SHT	8/10/2005		1
(26,973)	-26972.75		0	-26972.75		13576885	
5/17/2006		CVS	1	USD	US DOLLAR		

CSFB	-283406	-283406	0	-26972.75	0	-26972.75
0	0	0	-26972.75	S	HBFT	Highbridge -
Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON			3050 STOCK
10003424		CNO.N	CONSECO 3000	73061.41		73061.41
1/27/2006		13009953	SHT	1/27/2006		1 3,371
3371.41	0	3371.41	13576885	5/17/2006		CVS 1
USD	US DOLLAR		CSFB -69690	-69690	0	3371.41 0
3371.41	0	0	0	3371.41	S	HBFT
Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON			750 STOCK
10003424		CNO.N	CONSECO 1400	35565.06		35565.06
3/10/2006		13144212	SHT	3/10/2006		1 3,043
3043.06	0	3043.06	13576885	5/17/2006		CVS 1
USD	US DOLLAR		CSFB -32522	-32522	0	3043.06 0
3043.06	0	0	0	3043.06	S	HBFT
Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON			350 STOCK
10003424		CNO.N	CONSECO 1400	35735.86		35735.86
3/15/2006		13158556	SHT	3/15/2006		1 3,214
3213.86	0	3213.86	13576885	5/17/2006		CVS 1
USD	US DOLLAR		CSFB -32522	-32522	0	3213.86 0
3213.86	0	0	0	3213.86	S	HBFT
Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON			350 STOCK
10003424		CNO.N	CONSECO 670	17095.32		17095.32
4/7/2006		13239750	SEL	4/7/2006		1 1,531
1531.22	0	1531.22	13576885	5/17/2006		CVS 1
USD	US DOLLAR		CSFB -15564.1	-15564.1		0
1531.22	0	1531.22	0	0	1531.22	S
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON			
167.5						STOCK
10001665		CNP.N	Centerpoint Energy	15000		178942.48
178942.48		5/23/2005	12282502	SHT		5/23/2005
1	(9,671)	-9670.52	0	-9670.52		13065285
2/14/2006		CVS	1	USD	US DOLLAR	
CSFB	-188613	-188613	0	-9670.52	0	-9670.52
0	0	0	-9670.52	S	HBFT	Highbridge -
Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON			3087 STOCK
10001665		CNP.N	Centerpoint Energy	2600		31016.7 31016.7
5/23/2005		12282502	SHT	5/23/2005		1
(536)	-535.6	0	-535.6	13179044	3/22/2006	CVS
1	USD	US DOLLAR	CSFB -31552.3			-31552.3
0	-535.6	0	-535.6	0	0	-535.6 S
HBFT	Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST			
BOSTON	37.7		STOCK			
10001665		CNP.N	Centerpoint Energy	6500		77541.74
77541.74		5/23/2005	12282502	SHT		5/23/2005
1	(1,207)	-1207.06	0	-1207.06		13179048
3/22/2006		BUY	1	USD	US DOLLAR	
CSFB	-78748.8		-78748.8	0		-1207.06
0	-1207.06	0	0	0		-1207.06 S
HBFT	Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST			
BOSTON	226.2		STOCK			
10001665		CNP.N	Centerpoint Energy	3000		35788.5 35788.5

5/23/2005	12282502	SHT	5/23/2005	1	
(525)	-525.3	0	-525.3	13182676	3/23/2006 CVS
1	USD	US DOLLAR	CSFB	-36313.8	-36313.8
0	-525.3	0	-525.3	0	0 -525.3 S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	136.2	STOCK			
10001665	CNP.N	Centerpoint Energy	6170	73605.01	
73605.01	5/23/2005	12282502	SHT	5/23/2005	
1	1,757	1756.6	0	1756.6	13260989 4/13/2006
CVS	1	USD	US DOLLAR		
CSFB	-71848.41	-71848.41	0	1756.6	0 1756.6
0	0	0	1756.6	S	HBFT Highbridge - Financial
Trust Co.	CREDIT-SUISSE FIRST BOSTON			525.69	STOCK
100277	CSX.N	Csx Corp	485	21295.46	21295.46
7/13/2005	12453698	SHT	7/13/2005	1	
(10,584)	-10583.78	0	-10583.78	13606486	
5/24/2006	CVS	1	USD	US DOLLAR	
CSFB	-31879.24	-31879.24	0	-10583.78	
0	-10583.78	0	0	-10583.78	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	358.71	STOCK			
100277	CSX.N	Csx Corp	1100	48298.98	48298.98
7/13/2005	12453698	SHT	7/13/2005	1	
(19,145)	-19144.71	0	-19144.71	13669329	
6/8/2006	CVS	1	USD	US DOLLAR	
CSFB	-67443.69	-67443.69	0	-19144.71	
0	-19144.71	0	0	-19144.71	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	2010.31	STOCK			
100277	CSX.N	Csx Corp	500	21954.08	21954.08
7/13/2005	12453698	SHT	7/13/2005	1	
(10,147)	-10147.17	0	-10147.17	13801461	
7/14/2006	CVS	1	USD	US DOLLAR	
CSFB	-32101.25	-32101.25	0	-10147.17	
0	-10147.17	0	0	-10147.17	0
S	HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE
FIRST BOSTON	173.75	STOCK			
100277	CSX.N	Csx Corp	450	19758.67	19758.67
7/13/2005	12453698	SHT	7/13/2005	1	
(8,845)	-8845.36	0	-8845.36	13822538	
7/20/2006	CVS	1	USD	US DOLLAR	
CSFB	-28604.03	-28604.03	0	-8845.36	
0	-8845.36	0	0	-8845.36	0
S	HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE
FIRST BOSTON	1073.47	STOCK			
100277	CSX.N	Csx Corp	700	30735.71	30735.71
7/13/2005	12453698	SHT	7/13/2005	1	
(11,287)	-11286.76	0	-11286.76	13842362	
7/26/2006	CVS	1	USD	US DOLLAR	
CSFB	-42022.47	-42022.47	0	-11286.76	
0	-11286.76	0	0	-11286.76	0

S	HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE		
FIRST BOSTON		1944.53	STOCK					
116081	CVTX.0	Cv Therapeutics Inc		426	9358.5	9358.5		
6/29/2005		12411288	SHT	6/29/2005		1		
(1,781)	-1781.4	0	-1781.4	13015159		1/30/2006	CVS	
1	USD	US DOLLAR	CSFB	-11139.9		-11139.9		
0	-1781.4	0	-1781.4	0	0	-1781.4	S	
HBFT		Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON		-27.69	STOCK					
100179	DIS.N	Disney	17820	491989.59		491989.59		
6/14/2005		12357537	SHT	6/14/2005		1	15,305	
15304.59		0	15304.59	13042151		2/7/2006		
CVS	1	USD	US DOLLAR	CSFB	-476685	-476685	0	
15304.59		0	15304.59	0	0	0		
15304.59		S	HBFT	Highbridge - Financial Trust Co.				
CREDIT-SUISSE FIRST BOSTON				-31897.8		STOCK		
100179	DIS.N	Disney	930	25676.22		25676.22		
6/14/2005		12357537	SHT	6/14/2005		1	959	
958.59	0	958.59	13042169	2/7/2006		CVS	1	
USD	US DOLLAR	CSFB	-24717.63		-24717.63		0	
958.59	0	958.59	0	0	0	958.59	S	HBFT
Highbridge - Financial Trust Co.						CREDIT-SUISSE FIRST		
BOSTON		-1504.83	STOCK					
102194	DUK.N	Duke Energy Corp.		800		22863.04		
22863.04		6/17/2005		12371236		SHT	6/17/2005	
1	20	19.84	0	19.84	13252145		4/11/2006	
CVS	1	USD	US DOLLAR					
CSFB	-22843.2		-22843.2	0	19.84	0	19.84	
0	0	0	19.84	S	HBFT	Highbridge - Financial		
Trust Co.						CREDIT-SUISSE FIRST BOSTON		
102194	DUK.N	Duke Energy Corp.		58780		108.8	STOCK	
1679862.03		6/17/2005		12371236		SHT	6/17/2005	
1	8,076	8075.75	0	8075.75	13725985		6/22/2006	
CVS	1	USD	US DOLLAR					
CSFB	-1671786.28		-1671786.28	8075.75	0	8075.75	0	
0	0	8075.75	0	S	HBFT	Highbridge - Financial		
Trust Co.						CREDIT-SUISSE FIRST BOSTON		
102194	DUK.N	Duke Energy Corp.		5200		6970.52	STOCK	
156019.47		7/19/2005		12471485		SHT	7/19/2005	
1	8,124	8124.12	0	8124.12	13725987		6/22/2006	
CVS	1	USD	US DOLLAR					
CSFB	-147895.35		-147895.35	0	8124.12	0	8124.12	
0	0	0	8124.12	S	HBFT	Highbridge - Financial		
Trust Co.						CREDIT-SUISSE FIRST BOSTON		
102194	DUK.N	Duke Energy Corp.		681		616.65	STOCK	
19885.01		9/29/2005		12672316		SHT	9/29/2005	
1	516	516.41	0	516.41	13725989		6/22/2006	
CVS	1	USD	US DOLLAR					
CSFB	-19368.6		-19368.6	0	516.41	0	516.41	
0	0	0	516.41	S	HBFT	Highbridge - Financial		
Trust Co.						CREDIT-SUISSE FIRST BOSTON		
						80.76	STOCK	

102194	DUK.N	Duke Energy Corp.	780	21321.76		
21321.76		11/25/2005	12832481	SHT	11/25/2005	
1	(863)	-862.54 0	-862.54	13725993	6/22/2006	
CVS	1	USD	US DOLLAR			
CSFB	-22184.3	-22184.3	0	-862.54 0	-862.54	
0	0	0	-862.54 S	HBFT	Highbridge - Financial	
Trust Co.		CREDIT-SUISSE FIRST BOSTON		92.5	STOCK	
102194	DUK.N	Duke Energy Corp.	1740	47389.47		
47389.47		11/23/2005	12842433	SHT	11/23/2005	
1	(2,099)	-2098.59	0	-2098.59	13725991	
6/22/2006		CVS	1	USD	US DOLLAR	
CSFB	-49488.06	-49488.06	0	-2098.59		
0	-2098.59	0	0	0	-2098.59	S
HBFT		Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	206.34	STOCK				
102194	DUK.N	Duke Energy Corp.	750	20554.8	20554.8	
12/14/2005		12901833	SHT	12/14/2005	1	
(776)	-776.26	0	-776.26	13725995	6/22/2006	CVS
1	USD	US DOLLAR	CSFB	-21331.06	-21331.06	
0	-776.26	0	-776.26	0	0	-776.26 S
HBFT		Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	88.94	STOCK				
102194	DUK.N	Duke Energy Corp.	90	2466.88	2466.88	
12/21/2005		12910228	SHT	12/21/2005	1	
(93)	-92.85	0	-92.85	13725997	6/22/2006	CVS
1	USD	US DOLLAR	CSFB	-2559.73	-2559.73	
0	-92.85	0	-92.85	0	0	-92.85 S
HBFT		Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	10.67	STOCK				
102194	DUK.N	Duke Energy Corp.	3270	92776.38		
92776.38		1/18/2006	12980201	SHT	1/18/2006	
1	(227)	-227.04 0	-227.04	13725999	6/22/2006	
CVS	1	USD	US DOLLAR			
CSFB	-93003.42	-93003.42	0	-227.04 0	-227.04	
0	0	0	-227.04 S	HBFT	Highbridge - Financial	
Trust Co.		CREDIT-SUISSE FIRST BOSTON		387.78	STOCK	
102194	DUK.N	Duke Energy Corp.	1450	41296.26		
41296.26		1/19/2006	12984563	SHT	1/19/2006	
1	56	56.21 0	56.21	13726001	6/22/2006	
CVS	1	USD	US DOLLAR			
CSFB	-41240.05	-41240.05	0	56.21 0	56.21	
0	0	0	56.21 S	HBFT	Highbridge - Financial	
Trust Co.		CREDIT-SUISSE FIRST BOSTON		171.95	STOCK	
102194	DUK.N	Duke Energy Corp.	4000	114764.47		
114764.47		2/22/2006	13088772	SHT	2/22/2006	
1	999	998.82 0	998.82	13726003	6/22/2006	
CVS	1	USD	US DOLLAR			
CSFB	-113765.65	-113765.65	0	998.82 0	998.82	
0	0	0	998.82 S	HBFT	Highbridge - Financial	
Trust Co.		CREDIT-SUISSE FIRST BOSTON		474.35	STOCK	
102194	DUK.N	Duke Energy Corp.	2300	66910.92		

66910.92		3/15/2006		13158590		SHT		3/15/2006
1	1,496	1495.67	0	1495.67	13726005			6/22/2006
CVS	1	USD	US DOLLAR					
CSFB	-65415.25		-65415.25	0		1495.67	0	1495.67
0	0	0	1495.67	S	HBFT	Highbridge - Financial		
Trust Co.		CREDIT-SUISSE FIRST BOSTON				272.75	STOCK	
102194	DUK.N	Duke Energy Corp.		600		17643.53		
17643.53		3/16/2006		13162066		SHT		3/16/2006
1	579	578.68	0	578.68	13726007			6/22/2006
CVS	1	USD	US DOLLAR					
CSFB	-17064.85		-17064.85	0		578.68	0	578.68
0	0	0	578.68	S	HBFT	Highbridge - Financial		
Trust Co.		CREDIT-SUISSE FIRST BOSTON				71.15	STOCK	
102194	DUK.N	Duke Energy Corp.		700		20636.13		
20636.13		3/29/2006		13207628		SHT		3/29/2006
1	727	727.14	0	727.14	13726009			6/22/2006
CVS	1	USD	US DOLLAR					
CSFB	-19908.99		-19908.99	0		727.14	0	727.14
0	0	0	727.14	S	HBFT	Highbridge - Financial		
Trust Co.		CREDIT-SUISSE FIRST BOSTON				83.01	STOCK	
102194	DUK.N	Duke Energy Corp.		800		23525.51		
23525.51		4/3/2006		13221064		SHT		4/3/2006
1	772	772.38	0	772.38	13726011			6/22/2006
CVS	1	USD	US DOLLAR					
CSFB	-22753.13		-22753.13	0		772.38	0	772.38
0	0	0	772.38	S	HBFT	Highbridge - Financial		
Trust Co.		CREDIT-SUISSE FIRST BOSTON				94.87	STOCK	
102194	DUK.N	Duke Energy Corp.						
13559704		BVB	6/17/2005	1		(2,825)	-2825.19	
0	-2825.19		13587562		5/19/2006	SEL	1	
USD	US DOLLAR	CSFB	120781.19			120781.19		
0	-2825.19	0	-2825.19	0		0	0	
0	-2825.19	L	HBFT	Highbridge - Financial Trust				
Co.		CREDIT-SUISSE FIRST BOSTON				2005.01	STOCK	
10001074	ED0.N	ED0 CORPORATION	1855			49420.51		
49420.51		11/16/2005		12808767		SHT		11/16/2005
1	1,241	1241.08	0	1241.08	13047297			2/8/2006
CVS	1	USD	US DOLLAR					
CSFB	-48179.43		-48179.43	0		1241.08	0	1241.08
0	0	0	1241.08	S	HBFT	Highbridge - Financial		
Trust Co.		CREDIT-SUISSE FIRST BOSTON				2814.52	STOCK	
10001074	ED0.N	ED0 CORPORATION	2500			66604.46		
66604.46		11/16/2005		12808767		SHT		11/16/2005
1	(260)	-259.54	0	-259.54	13305194			4/27/2006
CVS	1	USD	US DOLLAR	CSFB		-66864	-66864	
0	-259.54	0	-259.54	0	0	0	-259.54	S
HBFT	Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST		
BOSTON	5211	STOCK						
10001074	ED0.N	ED0 CORPORATION	1000			26641.79		
26641.79		11/16/2005		12808767		SHT		11/16/2005

1	3,429	3429.09	0	3429.09	13801458		7/14/2006
CVS	1	USD		US DOLLAR			
CSFB	-23212.7		-23212.7		0	3429.09	0 3429.09
0	0	0	3429.09	S	HBFT		Highbridge - Financial
Trust Co.				CREDIT-SUISSE FIRST BOSTON		-22.7	STOCK
10001074		ED0.N		ED0 CORPORATION	500	13320.89	
13320.89		11/16/2005		12808767		SHT	11/16/2005
1	1,947	1947.19	0	1947.19	13805281		7/17/2006
CVS	1	USD		US DOLLAR			
CSFB	-11373.7		-11373.7		0	1947.19	0 1947.19
0	0	0	1947.19	S	HBFT		Highbridge - Financial
Trust Co.				CREDIT-SUISSE FIRST BOSTON		-68.7	STOCK
100379	GM.N			General Motors	39350	1296016.69	1296016.69
5/20/2005		12278517		SHT	5/20/2005	1	524,088
524087.74		0	524087.74		13235890		4/6/2006
CVS	1	USD		US DOLLAR			
CSFB	-771928.95		-771928.95		0	524087.74	0
524087.74		0	0	0	524087.74	S	HBFT
Highbridge - Financial Trust Co.							CREDIT-SUISSE FIRST BOSTON
9168.55							STOCK
123893	HCC.N			Hcc Insurance Holdings Inc		570	15805.44
15805.44		7/29/2005		12509378		SHT	7/29/2005
1	(1,628)	-1628.12	0	-1628.12			13612490
5/25/2006		CVS	1	USD			US DOLLAR
CSFB	-17433.56		-17433.56		0	-1628.12	
0	-1628.12	0	0	0		-1628.12	S
HBFT							Highbridge - Financial Trust Co.
BOSTON	242.14						CREDIT-SUISSE FIRST
116002	IVGN.0			Invitrogen Corp	-1	-83.39	-83.39 8/30/2005
12593206		CVS		8/30/2005	1	(15)	-14.77
0	-14.77	13019532		1/31/2006		SHT	1 USD
US DOLLAR		CSFB	68.62	68.62	0	-14.77	0 -14.77
0	0	0	-14.77	L	HBFT		Highbridge - Financial
Trust Co.						0	CREDIT-SUISSE FIRST
104019	MAS.N			Masco Corp	8200	270752.66	270752.66
7/19/2005		12480333		SHT	7/19/2005	1	20,949
20949.17		0	20949.17		13136603		3/8/2006
CVS	1	USD		US DOLLAR			
CSFB	-249803.49		-249803.49		0	20949.17	0
20949.17		0	0	0	20949.17	S	HBFT
Highbridge - Financial Trust Co.							CREDIT-SUISSE FIRST BOSTON
1608.51							STOCK
104019	MAS.N			Masco Corp	1200	39622.34	39622.34
7/19/2005		12480333		SHT	7/19/2005	1	3,250
3250.34	0	3250.34	13149802		3/13/2006	BUY	1
USD		US DOLLAR		CSFB	-36372	-36372	0 3250.34 0
3250.34	0	0	0	3250.34	S	HBFT	Highbridge -
Financial Trust Co.							CREDIT-SUISSE FIRST BOSTON
104019	MAS.N			Masco Corp	600	19811.17	19811.17
7/19/2005		12480333		SHT	7/19/2005	1	1,836
1836.49	0	1836.49	13149862		3/13/2006	CVS	1

USD	US DOLLAR	CSFB	-17974.68	-17974.68	0
1836.49	0	1836.49	0	0	1836.49 S HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
697.32	STOCK				
104019	MAS.N	Masco Corp	1190	39292.16	39292.16
7/19/2005		12480333	SHT	7/19/2005	1 1,206
1206.33	0	1206.33	13571095	5/16/2006	CVS 1
USD	US DOLLAR	CSFB	-38085.83	-38085.83	0
1206.33	0	1206.33	0	0	1206.33 S HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
553.48	STOCK				
104019	MAS.N	Masco Corp	1200	39622.34	39622.34
7/19/2005		12480333	SHT	7/19/2005	1 2,428
2428.22	0	2428.22	13577000	5/17/2006	CVS 1
USD	US DOLLAR	CSFB	-37194.12	-37194.12	0
2428.22	0	2428.22	0	0	2428.22 S HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
1145.88	STOCK				
104019	MAS.N	Masco Corp	550	18160.24	18160.24
7/19/2005		12480333	SHT	7/19/2005	1 1,083
1082.63	0	1082.63	13582455	5/18/2006	CVS 1
USD	US DOLLAR	CSFB	-17077.61	-17077.61	0
1082.63	0	1082.63	0	0	1082.63 S HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
65.89	STOCK				
104019	MAS.N	Masco Corp	4000	132074.47	132074.47
7/19/2005		12480333	SHT	7/19/2005	1 15,579
15579.27	0	15579.27		13663555	6/7/2006
CVS	1	USD	US DOLLAR		
CSFB	-116495.2	-116495.2	0	15579.27	0
15579.27	0	0	0	15579.27	S HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
2944.81	STOCK				
104019	MAS.N	Masco Corp	1453	47976.05	47976.05
7/19/2005		12480333	SHT	7/19/2005	1 6,429
6428.53	0	6428.53	13687352	6/13/2006	CVS 1
USD	US DOLLAR	CSFB	-41547.52	-41547.52	0
6428.53	0	6428.53	0	0	6428.53 S HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	-195.13	STOCK			
104019	MAS.N	Masco Corp	3047	105174.08	105174.08
7/28/2005		12504336	SHT	7/28/2005	1 18,047
18047.24	0	18047.24		13687352	6/13/2006
CVS	1	USD	US DOLLAR		
CSFB	-87126.83	-87126.83	0	18047.24	0
18047.24	0	0	0	18047.24	S HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	-409.22	STOCK			
104019	MAS.N	Masco Corp	1000	34517.25	34517.25
7/28/2005		12504336	SHT	7/28/2005	1 6,532
6531.75	0	6531.75	13699101	6/15/2006	CVS 1

USD	US DOLLAR	CSFB	-27985.5	-27985.5	0		
6531.75	0	6531.75	0	0	6531.75	S HBFT	
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST				
BOSTON	-155.5	STOCK					
104019	MAS.N	Masco Corp	153	5281.14	5281.14	7/28/2005	
12504336		SHT	7/28/2005	1	1,129	1129 0	
1129	13801463		7/14/2006	CVS	1	USD US	
DOLLAR	CSFB	-4152.14	-4152.14	0	1129	0	
1129	0	0	1129	S	HBFT	Highbridge -	
Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON			20.17	STOCK
104019	MAS.N	Masco Corp	380	11896.79	11896.79		
9/6/2005		12606837	SHT	9/6/2005	1	1,584	
1584.27	0	1584.27	13801463	7/14/2006	CVS	1	
USD	US DOLLAR	CSFB	-10312.52	-10312.52	0		
1584.27	0	1584.27	0	0	1584.27	S HBFT	
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON				
50.08	STOCK						
104019	MAS.N	Masco Corp	1100	32509.63	32509.63		
11/17/2005		12813175	SHT	11/17/2005	1	2,658	
2657.61	0	2657.61	13801463	7/14/2006	CVS	1	
USD	US DOLLAR	CSFB	-29852.02	-29852.02	0		
2657.61	0	2657.61	0	0	2657.61	S HBFT	
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON				
144.98	STOCK						
104019	MAS.N	Masco Corp	867	27938.48	27938.48		
3/17/2006		13166533	SHT	3/17/2006	1	4,410	
4409.66	0	4409.66	13801463	7/14/2006	CVS	1	
USD	US DOLLAR	CSFB	-23528.82	-23528.82	0		
4409.66	0	4409.66	0	0	4409.66	S HBFT	
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON				
114.27	STOCK						
112337	PPL.N	Pp & L Resources Inc	4840	134062.39			
134062.39		5/20/2005	12581465	SHT	5/20/2005		
1	(6,654)	-6653.83	0	-6653.83	13244864		
4/10/2006		CVS	1	USD	US DOLLAR		
CSFB	-140716.22	-140716.22	0	-6653.83			
0	-6653.83	0	0	0	-6653.83	S	
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST			
BOSTON	-259.42	STOCK					
112337	PPL.N	Pp & L Resources Inc	1800	49857.91			
49857.91		5/20/2005	12581465	SHT	5/20/2005		
1	(1,622)	-1622.45	0	-1622.45	13256659		
4/12/2006		CVS	1	USD	US DOLLAR		
CSFB	-51480.36	-51480.36	0	-1622.45			
0	-1622.45	0	0	0	-1622.45	S	
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST			
BOSTON	-234.36	STOCK					
112337	PPL.N	Pp & L Resources Inc	2350	65092.28			
65092.28		5/20/2005	12581465	SHT	5/20/2005		
1	(1,830)	-1829.84	0	-1829.84	13305196		
4/27/2006		CVS	1	USD	US DOLLAR		

CSFB	-66922.12		-66922.12	0		-1829.84		
0	-1829.84		0	0		-1829.84		S
HBFT	Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST		
BOSTON	76.38		STOCK					
112337	PPL.N	Pp & L Resources Inc		478		13240.05		
13240.05		5/20/2005		12581465		SHT		5/20/2005
1	(790)	-790.45	0	-790.45	13560364			5/12/2006
CVS	1	USD		US DOLLAR				
CSFB	-14030.5		-14030.5	0		-790.45	0	-790.45
0	0	0	-790.45	S	HBFT	Highbridge - Financial		
Trust Co.		CREDIT-SUISSE FIRST BOSTON				290.38		STOCK
112337	PPL.N	Pp & L Resources Inc		700		19389.19		
19389.19		5/20/2005		12581465		SHT		5/20/2005
1	(1,139)	-1138.59		0	-1138.59			13565970
5/15/2006		CVS	1	USD		US DOLLAR		
CSFB	-20527.78		-20527.78	0		-1138.59		
0	-1138.59		0	0	0	-1138.59		S
HBFT	Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST		
BOSTON	66.22		STOCK					
112337	PPL.N	Pp & L Resources Inc		1950		54012.74		
54012.74		5/20/2005		12581465		SHT		5/20/2005
1	(2,415)	-2414.6	0	-2414.6	13577002			5/17/2006
CVS	1	USD		US DOLLAR				
CSFB	-56427.34		-56427.34	0		-2414.6	0	-2414.6
0	0	0	-2414.6	S	HBFT	Highbridge - Financial		
Trust Co.		CREDIT-SUISSE FIRST BOSTON				1351.16		STOCK
111899	RPM.N	Rpm Inc/ohio		1250	23649.01			23649.01
7/22/2005		12485135		SHT	7/22/2005		1	1,335
1334.51	0	1334.51	13098270		2/24/2006		CVS	1
USD	US DOLLAR		CSFB	-22314.5		-22314.5		0
1334.51	0	1334.51	0	0	0	1334.51	S	HBFT
Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST						
BOSTON	-52		STOCK					
111899	RPM.N	Rpm Inc/ohio		700	13243.44			13243.44
7/22/2005		12485135		SHT	7/22/2005		1	600
599.97	0	599.97	13121896		3/3/2006		CVS	1
USD	US DOLLAR		CSFB	-12643.47		-12643.47		0
599.97	0	599.97	0	0	0	599.97	S	HBFT
Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON						
12.53			STOCK					
111899	RPM.N	Rpm Inc/ohio		1290	24405.78			24405.78
7/22/2005		12485135		SHT	7/22/2005		1	1,196
1196.23	0	1196.23	13125685		3/6/2006		CVS	1
USD	US DOLLAR		CSFB	-23209.55		-23209.55		0
1196.23	0	1196.23	0	0	0	1196.23	S	HBFT
Highbridge - Financial Trust Co.		CREDIT-SUISSE FIRST BOSTON						
126.55			STOCK					
111899	RPM.N	Rpm Inc/ohio		710	13240.95			13240.95
7/26/2005		12493963		SHT	7/26/2005		1	467
466.7	0	466.7	13125685		3/6/2006		CVS	1
USD	US DOLLAR		CSFB	-12774.25		-12774.25		0

466.7	0	466.7	0	0	0	466.7	S	HBFT
Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST BOSTON			
69.65	STOCK							
111899	RPM.N	Rpm Inc/ohio	2800	52217.81		52217.81		
7/26/2005		12493963	SHT	7/26/2005		1		283
282.57	0	282.57	13576992	5/17/2006		CVS		1
USD	US DOLLAR	CSFB	-51935.24	-51935.24				0
282.57	0	282.57	0	0		282.57	S	HBFT
Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST			
BOSTON	-51.24	STOCK						
111899	RPM.N	Rpm Inc/ohio	2700	50352.89		50352.89		
7/26/2005		12493963	SHT	7/26/2005		1		208
207.68	0	207.68	13593465	5/22/2006		CVS		1
USD	US DOLLAR	CSFB	-50145.21	-50145.21				0
207.68	0	207.68	0	0		207.68	S	HBFT
Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST BOSTON			
560.79	STOCK							
111899	RPM.N	Rpm Inc/ohio	5000	93246.09		93246.09		
7/26/2005		12493963	SHT	7/26/2005		1		2,694
2693.59	0	2693.59	13687349	6/13/2006		CVS		1
USD	US DOLLAR	CSFB	-90552.5	-90552.5				0
2693.59	0	2693.59	0	0		2693.59	S	HBFT
Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST			
BOSTON	-52.5	STOCK						
111899	RPM.N	Rpm Inc/ohio	1000	18649.22		18649.22		
7/26/2005		12493963	SHT	7/26/2005		1		852
851.97	0	851.97	13805278	7/17/2006		CVS		1
USD	US DOLLAR	CSFB	-17797.25	-17797.25				0
851.97	0	851.97	0	0		851.97	S	HBFT
Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST BOSTON			
92.75	STOCK							
111899	RPM.N	Rpm Inc/ohio	2500	46623.05		46623.05		
7/26/2005		12493963	SHT	7/26/2005		1		2,619
2619.3	0	2619.3	13812018	7/18/2006		CVS		1
USD	US DOLLAR	CSFB	-44003.75	-44003.75				0
2619.3	0	2619.3	0	0		2619.3	S	HBFT
Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST BOSTON			
471.25	STOCK							
114450	SVU.N	Supervalu Inc	7400	242265.85		242265.85		
5/24/2005		12287209	SHT	5/24/2005		1		13,965
13965.49		0	13965.49	13032770		2/3/2006		
CVS	1	USD	US DOLLAR					
CSFB	-228300.36		-228300.36	0		13965.49		0
13965.49		0	0	0		13965.49	S	HBFT
Highbridge - Financial Trust Co.					CREDIT-SUISSE FIRST BOSTON			
4059.64	STOCK							
114450	SVU.N	Supervalu Inc	4000	130954.51		130954.51		
5/24/2005		12287209	SHT	5/24/2005		1		6,669
6668.95	0	6668.95	13211896	3/30/2006		CVS		1
USD	US DOLLAR	CSFB	-124285.56	-124285.56				0
6668.95	0	6668.95	0	0		6668.95	S	HBFT

Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
474.44 STOCK							
114450	SVU.N	Supervalu Inc	3540	115894.75		115894.75	
5/24/2005		12287209	SHT	5/24/2005	1		11,733
11733.44	0	11733.44		13256662			4/12/2006
CVS	1	USD	US DOLLAR				
CSFB	-104161.31		-104161.31	0	11733.44	0	
11733.44	0	0	0	11733.44	S		HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
304.1 STOCK							
114450	SVU.N	Supervalu Inc	950	31101.7	31101.7	5/24/2005	
12287209		SHT	5/24/2005	1	3,190	3190.32	0
3190.32	13842343		7/26/2006	BUY	1	USD	US
DOLLAR	CSFB	-27911.38	-27911.38	3190.32	0		3190.32
0	0	0	3190.32	0	S	HBFT	Highbridge -
Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
114450	SVU.N	Supervalu Inc	370	12425.93		12425.93	
7/18/2005		12467468	SHT	7/18/2005	1		1,555
1555.18	0	1555.18	13842343	7/26/2006	BUY		1
USD	US DOLLAR	CSFB	-10870.75	-10870.75			1555.18
0	1555.18	0	0	0	1555.18	0	S
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
547.45 STOCK							
114450	SVU.N	Supervalu Inc	380	13479.94		13479.94	
8/1/2005		12514484	SHT	8/1/2005	1		2,315
2315.38	0	2315.38	13842343	7/26/2006	BUY		1
USD	US DOLLAR	CSFB	-11164.55	-11164.55			0
2315.38	0	2315.38	0	0	2315.38	S	HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
562.24 STOCK							
114450	SVU.N	Supervalu Inc	2260	80170.14		80170.14	
8/1/2005		12514484	SHT	8/1/2005	1		17,491
17491.22	0	17491.22		13848064			7/27/2006
BUY	1	USD	US DOLLAR				
CSFB	-62678.92		-62678.92	0	17491.22	0	
17491.22	0	0	0	17491.22	S		HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
2296.08 STOCK							
114450	SVU.N	Supervalu Inc	1490	53284.94		53284.94	
8/3/2005		12526216	SHT	8/3/2005	1		11,961
11961.23	0	11961.23		13848064			7/27/2006
BUY	1	USD	US DOLLAR				
CSFB	-41323.72		-41323.72	0	11961.23	0	
11961.23	0	0	0	11961.23	S		HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
1513.79 STOCK							
114450	SVU.N	Supervalu Inc	750	26821.28		26821.28	
8/3/2005		12526216	SHT	8/3/2005	1		5,141
5141.2	0	5141.2	13848078	7/27/2006	BUY		1
USD	US DOLLAR	CSFB	-21680.08	-21680.08			0
5141.2	0	5141.2	0	0	5141.2	S	HBFT

Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST			
BOSTON -117.58 STOCK							
114450	SVU.N	Supervalu Inc	1130	37399.97		37399.97	
1/23/2006		12993233	SHT	1/23/2006		1	6,676
6675.95	0	6675.95	13858569	7/31/2006		BUY	1
USD	US DOLLAR	CSFB	-30724.02			-30724.02	0
6675.95	0	6675.95	0	0		6675.95	S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST			
BOSTON -327.02 STOCK							
114450	SVU.N	Supervalu Inc	977	29992.48		29992.48	
7/19/2006		13816827	SEL	7/19/2006		1	3,428
3428.43	0	3428.43	13858569	7/31/2006		BUY	1
USD	US DOLLAR	CSFB	-26564.05			-26564.05	0
3428.43	0	3428.43	0	0		3428.43	S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST			
BOSTON -282.75 STOCK							
101312	TJX.N	Tjx Companies	6200	145445.91		145445.91	
5/23/2005		12282513	SHT	5/23/2005		1	
(5,931)	-5931.43	0	-5931.43			13244862	
4/10/2006		CVS	1	USD	US DOLLAR		
CSFB	-151377.34		-151377.34	0		-5931.43	
0	-5931.43	0	0	0		-5931.43	S
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON 336.66 STOCK							
101312	TJX.N	Tjx Companies	24504	574839.76		574839.76	
5/23/2005		12282513	SHT	5/23/2005		1	
(18,010)		-18010.02	0	-18010.02		13265638	
4/17/2006		CVS	1	USD	US DOLLAR		
CSFB	-592849.78		-592849.78	0		-18010.02	
0	-18010.02	0	0	0		-18010.02	S
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON 882.14 STOCK							
101312	TJX.N	Tjx Companies	12250	287372.96		287372.96	
5/23/2005		12282513	SHT	5/23/2005		1	
(14,586)		-14585.87	0	-14585.87		13280208	
4/20/2006		CVS	1	USD	US DOLLAR		
CSFB	-301958.83		-301958.83	0		-14585.87	
0	-14585.87	0	0	0		-14585.87	S
HBFT	Highbridge - Financial Trust Co.				CREDIT-SUISSE FIRST		
BOSTON -2446.33 STOCK							
101312	TJX.N	Tjx Companies	5000	117295.09		117295.09	
5/23/2005		12282513	SHT	5/23/2005		1	
(506)	-505.91	0	-505.91	13576993	5/17/2006		CVS
1	USD	US DOLLAR	CSFB	-117801	-117801	0	-505.91
0	-505.91	0	0	0	-505.91	S	HBFT Highbridge
- Financial Trust Co.				CREDIT-SUISSE FIRST BOSTON			
101312	TJX.N	Tjx Companies	5636	132215.02		132215.02	
5/23/2005		12282513	SHT	5/23/2005		1	
(400)	-400.06	0	-400.06	13606467	5/24/2006		CVS
1	USD	US DOLLAR					
CSFB	-132615.08		-132615.08	-400.06	0	-400.06	0

0	0	-400.06	0	S	HBFT	Highbridge - Financial
Trust Co.		CREDIT-SUISSE	FIRST BOSTON			-338.16 STOCK
101312	TJX.N	Tjx Companies	6980	170018.15		170018.15
1/5/2006		12945633	SHT	1/5/2006		1 5,779
5778.75	0	5778.75	13606467	5/24/2006		CVS 1
USD	US DOLLAR	CSFB	-164239.4			-164239.4 0
5778.75	0	5778.75	0	0		5778.75 S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE	FIRST	
BOSTON	-418.8	STOCK				
101312	TJX.N	Tjx Companies	3684	89725.67		89725.67
1/6/2006		12949804	SHT	1/6/2006		1 3,041
3041.15	0	3041.15	13606467	5/24/2006		CVS 1
USD	US DOLLAR	CSFB	-86684.52			-86684.52 0
3041.15	0	3041.15	0	0		3041.15 S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE	FIRST	
BOSTON	-221.04	STOCK				
101312	TJX.N	Tjx Companies	2000	48711.01		48711.01
1/6/2006		12949804	SHT	1/6/2006		1 3,371
3371.21	0	3371.21	13687328	6/13/2006		BUY 1
USD	US DOLLAR	CSFB	-45339.8			-45339.8 0
3371.21	0	3371.21	0	0		3371.21 S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE	FIRST	
BOSTON	-359.8	STOCK				
101312	TJX.N	Tjx Companies	596	14515.88		14515.88
1/6/2006		12949804	SHT	1/6/2006		1 218
217.84	0	217.84	13797066	7/13/2006		CVS 1
USD	US DOLLAR	CSFB	-14298.04			-14298.04 0
217.84	0	217.84	0	0		217.84 S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE	FIRST BOSTON	
29.8	STOCK					
101312	TJX.N	Tjx Companies	6980	178018.41		178018.41
1/31/2006		13019538	SHT	1/31/2006		1 10,568
10568.21	0	10568.21		13797066		7/13/2006
CVS	1	USD	US DOLLAR			
CSFB	-167450.2		-167450.2	0		10568.21 0
10568.21	0	0	0	10568.21		S HBFT
Highbridge - Financial Trust Co.				CREDIT-SUISSE	FIRST BOSTON	
349	STOCK					
101312	TJX.N	Tjx Companies	4900	127186.16		127186.16
3/23/2006		13183208	SHT	3/23/2006		1 9,635
9635.16	0	9635.16	13797066	7/13/2006		CVS 1
USD	US DOLLAR	CSFB	-117551	-117551	0	9635.16 0
9635.16	0	0	0	9635.16	S	HBFT Highbridge -
Financial Trust Co.				CREDIT-SUISSE	FIRST BOSTON	245 STOCK
101312	TJX.N	Tjx Companies	2900	70634.87		70634.87
7/12/2006		13792635	SHT	7/12/2006		1 1,064
1063.87	0	1063.87	13797066	7/13/2006		CVS 1
USD	US DOLLAR	CSFB	-69571	-69571	0	1063.87 0
1063.87	0	0	0	1063.87	S	HBFT Highbridge -
Financial Trust Co.				CREDIT-SUISSE	FIRST BOSTON	145 STOCK
101967	VCI.N	Valassie Comm.	940	29232.77		29232.77

11/4/2005	12775635	SHT	11/4/2005	1	3,096
3095.6 0	3095.6 13032759		2/3/2006	BUY	1
USD US DOLLAR	CSFB	-26137.17			0
3095.6 0	3095.6 0	0	0	3095.6 S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
126.43	STOCK				
101967	VCI.N Valassie Comm.	1500	46648.04		46648.04
11/4/2005	12775635	SHT	11/4/2005	1	3,842
3841.57 0	3841.57 13140736		3/9/2006	CVS	1
USD US DOLLAR	CSFB	-42806.47			0
3841.57 0	3841.57 0	0	0	3841.57 S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
528.53	STOCK				
101967	VCI.N Valassie Comm.	510	15860.34		15860.34
11/4/2005	12775635	SHT	11/4/2005	1	1,375
1374.96 0	1374.96 13587556		5/19/2006	CVS	1
USD US DOLLAR	CSFB	-14485.38			0
1374.96 0	1374.96 0	0	0	1374.96 S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	-174.77	STOCK			
101967	VCI.N Valassie Comm.	700	21769.09		21769.09
11/4/2005	12775635	SHT	11/4/2005	1	1,897
1896.58 0	1896.58 13612534		5/25/2006	CVS	1
USD US DOLLAR	CSFB	-19872.51			0
1896.58 0	1896.58 0	0	0	1896.58 S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST		
BOSTON	-111.5	STOCK			
101967	VCI.N Valassie Comm.	150	4664.8	4664.8	11/4/2005
12775635	SHT	11/4/2005	1	669	668.77 0
668.77	13725744	6/22/2006	CVS	1	USD US
DOLLAR CSFB	-3996.03	-3996.03	0		668.77 0
668.77 0	0	0	668.77 S	HBFT	Highbridge -
Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
56.97	STOCK				
101967	VCI.N Valassie Comm.	602	18721.42		18721.42
11/4/2005	12775635	SHT	11/4/2005	1	6,816
6815.6 0	6815.6 13772584		7/6/2006	CVS	1
USD US DOLLAR	CSFB	-11905.81			0
6815.6 0	6815.6 0	0	0	6815.6 S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
2072.64	STOCK				
101967	VCI.N Valassie Comm.	850	25481.93		25481.93
11/21/2005	12819993	SHT	11/21/2005	1	8,671
8671.39 0	8671.39 13772584		7/6/2006	CVS	1
USD US DOLLAR	CSFB	-16810.54			0
8671.39 0	8671.39 0	0	0	8671.39 S	HBFT
Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST BOSTON		
2926.46	STOCK				
108074	VNO.N Vornado Realty Trust	650	52680.3		52680.3
5/23/2005	12282686	SHT	5/23/2005	1	
(5,841)	-5840.89	0	-5840.89		13587565
5/19/2006	CVS	1	USD	US DOLLAR	

CSFB	-58521.19	-58521.19	0	-5840.89	
0	-5840.89	0	0	-5840.89	S
HBFT	Highbridge - Financial Trust Co.			CREDIT-SUISSE FIRST	
BOSTON	134.81	STOCK			
10000872	WYE.N	WYETH CORP	13240	604910.28	
604910.28	8/16/2005	12560475	SHT	8/16/2005	
1	(25)	-25.32	0	-25.32	13047284
CVS	1	USD	US DOLLAR		
CSFB	-604935.6	-604935.6	0	-25.32	0
0	0	0	-25.32	S	HBFT
Trust Co.	CREDIT-SUISSE FIRST BOSTON			-662	STOCK
SUM(M2:M319)=992,900.63					

