

Statement of Account

INV REP
20ST

ACCOUNT
[REDACTED]

TAXPAYER ID.
UNDISCLOSED

STATEMENT PERIOD
01/01/07 TO 01/31/07

PAGE
10 OF 16

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

| TYPE | DATE | TRANSACTION | QUANTITY | DESCRIPTION | PRICE | DEBIT | CREDIT |
|------|-------|-------------|----------|-----------------------------------|-------|--------------|--------------|
| 01 | 01/02 | MRKD/MARKET | | MARK TO MARKET | | 11,494.73 | |
| 03 | 01/02 | MRKD/MARKET | | MARK TO MARKET | | | 11,494.73 |
| 01 | 01/03 | MRKD/MARKET | | MARK TO MARKET | | 92,560.02 | |
| 03 | 01/03 | MRKD/MARKET | | MARK TO MARKET | | | 92,560.02 |
| 01 | 01/04 | MRKD/MARKET | | MARK TO MARKET | | 100,026.29 | |
| 03 | 01/04 | MRKD/MARKET | | MARK TO MARKET | | | 100,026.29 |
| 01 | 01/05 | WIRED | | FUNDS PAID BY WIRE | | 9,191.00 | |
| | | | | WIRE TO CITIBANK FUT MGN | | | |
| 01 | 01/08 | MRKD/MARKET | | MARK TO MARKET | | | 1,593,496.83 |
| 01 | 01/08 | JOURNAL | -37,214 | PPL CORP | | | |
| | | | | CLOSE SHORT VS BOX | | | |
| 03 | 01/08 | MRKD/MARKET | | MARK TO MARKET | | 1,593,496.83 | |
| 03 | 01/08 | JOURNAL | 37,214 | PPL CORP | | | |
| | | | | CLOSE SHORT VS BOX | | | |
| 01 | 01/09 | MRKD/MARKET | | MARK TO MARKET | | | 124,584.38 |
| 03 | 01/09 | MRKD/MARKET | | MARK TO MARKET | | 124,584.38 | |
| 03 | 01/09 | JOURNAL | -5,000 | RPM INCORPORATED | | | 110,900.97 |
| | | | | OFFSHORE ARRANGING FLIP | | | |
| | | | | TO 736FY0 FROM 746FY0 | | | |
| 03 | 01/09 | JOURNAL | -5,500 | CENTERPOINT ENERGY INC | | | 94,074.17 |
| | | | | OFFSHORE ARRANGING FLIP | | | |
| | | | | TO 736FY0 FROM 746FY0 | | | |
| 01 | 01/10 | MRKD/MARKET | | MARK TO MARKET | | | 1,968.68 |
| 01 | 01/10 | DELIVERED | -380,000 | UNISOURCE ENERGY CORP CVT 144A | | | |
| | | | | 04.5000 03/01/2035 | | | |
| | | | | CONVERSION DELIVER | | | |
| 01 | 01/10 | JOURNAL | -680,000 | UNISOURCE ENERGY CORP SR NT CV 4. | | | 758,876.60 |
| | | | | 04.5000 03/01/2035 | | | |
| | | | | TO 736FY0 FROM 746FY0 | | | |
| 01 | 01/10 | RECEIVED | 380,000 | UNISOURCE ENERGY CORP SR NT CV 4. | | | |
| | | | | 04.5000 03/01/2035 | | | |
| | | | | CONVERSION RECEIVE | | | |
| 03 | 01/10 | MRKD/MARKET | | MARK TO MARKET | | 1,968.68 | |
| 03 | 01/10 | JOURNAL | 1,103 | MASCO CORP | | 32,232.60 | |
| | | | | OFFSHORE ARRANGING FLIP | | | |
| | | | | TO 736FY0 FROM 746FY0 | | | |



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