

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
20ST [REDACTED] UNDISCLOSED 03/01/07 TO 03/31/07 11 OF 14

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE	DATE	TRANSACTION	QUANTITY	DESCRIPTION	PRICE	DEBIT	CREDIT
01	03/06	JOURNAL		FROM 736FY0 TO 746FY0		1,126,082.18	
01	03/06	MRKD/MARKET		MARK TO MARKET		37,968.99	
03	03/06	MRKD/MARKET		MARK TO MARKET			37,968.99
01	03/07	JOURNAL		FROM 746FY0 TO 736FY0			37,968.99
01	03/07	MRKD/MARKET		MARK TO MARKET			15,286.95
03	03/07	MRKD/MARKET		MARK TO MARKET		15,286.95	
01	03/08	JOURNAL		FROM 736FY0 TO 746FY0		4,436.87	
01	03/08	JOURNAL		FROM 736FY0 TO 746FY0		7,024,678.67	
01	03/08	JOURNAL		FROM 736FY0 TO 746FY0			
01	03/08	MRKD/MARKET		MARK TO MARKET		10,850.08	
01	03/08	JOURNAL	-2,000,000	AMERICAN FINL GROUP INC CVT 01.4861 06/02/2033 TO 736FY0 FROM 746FY0			1,172,119.89
01	03/08	JOURNAL	-3,830,000	RPM INTL INC SR NT CV 33 01.3890 05/13/2033 OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			2,389,330.42
01	03/08	JOURNAL	-1,600,000	HCC 2 09/01/21 02.0000 09/01/2021 OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			2,306,606.09
01	03/08	JOURNAL	-700,000	CMS 3.375 07/15/23 03.3750 07/15/2023 OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			1,154,623.94
03	03/08	MRKD/MARKET		MARK TO MARKET			10,850.08
03	03/08	JOURNAL	81,697	RPM INCORPORATED OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		1,825,927.95	
03	03/08	JOURNAL	62,267	CMS ENERGY CORP OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		1,057,293.60	
03	03/08	JOURNAL	73,060	HCC INSURANCE HOLDINGS INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		2,246,595.00	



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