

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20JQ 736FY UNDISCLOSED 01/01/06 TO 01/31/06 13 OF 20

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE	DATE	TRANSACTION	QUANTITY	DESCRIPTION	PRICE	DEBIT	CREDIT
01	01/20	MRKD/MARKET		MARK TO MARKET			348,257.42
03	01/20	MRKD/MARKET		MARK TO MARKET		348,257.42	
03	01/20	JOURNAL	-655	AMGEN			51,193.59
				OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			
01	01/23	JOURNAL		FROM 736FY0 TO 746FY0		746,888.32	
				736FY0 TO 746FY0 USD/EUR			
01	01/23	MRKD/MARKET		MARK TO MARKET		231,548.74	
03	01/23	MRKD/MARKET		MARK TO MARKET			231,548.74
03	01/23	JOURNAL	-3,270	DUKE ENERGY CORP			92,776.38
				OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			
03	01/23	JOURNAL	-290	AMERICAN FINL GROUP INC			11,332.49
				OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			
01	01/24	MRKD/MARKET		MARK TO MARKET		169,527.54	
01	01/24	WIRED		FUNDS PAID BY WIRE		5,150.00	
				WIRE TO CITIBANK FUT MGN			
03	01/24	MRKD/MARKET		MARK TO MARKET			169,527.54
03	01/24	JOURNAL	-1,450	DUKE ENERGY CORP			41,296.25
				OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			
01	01/25	MRKD/MARKET		MARK TO MARKET		65,263.73	
03	01/25	MRKD/MARKET		MARK TO MARKET			65,263.73
03	01/25	JOURNAL	655	AMGEN		49,813.10	
				OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			
01	01/26	MRKD/MARKET		MARK TO MARKET			34,121.86
03	01/26	MRKD/MARKET		MARK TO MARKET		34,121.86	
03	01/26	JOURNAL	-1,130	SUPERVALU INC			37,399.08
				OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			
01	01/27	MRKD/MARKET		MARK TO MARKET		244,339.85	
03	01/27	MRKD/MARKET		MARK TO MARKET			244,339.85



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