

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20ST [REDACTED] UNDISCLOSED 08/01/06 TO 08/31/06 11 OF 18

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE	DATE	TRANSACTION	QUANTITY	DESCRIPTION	PRICE	DEBIT	CREDIT
03	08/07	MRKD/MARKET		MARK TO MARKET		172,599.56	
03	08/07	JOURNAL	-600	AMERICAN FINL GROUP INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			26,629.17
01	08/08	MRKD/MARKET		MARK TO MARKET			60,763.48
01	08/08	WIRED		FUNDS RECEIVED BY WIRE CSFBGB2L			861,590.81
03	08/08	MRKD/MARKET		MARK TO MARKET		60,763.48	
03	08/08	JOURNAL	-420	CSX CORPORATION OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			26,526.31
01	08/09	MRKD/MARKET		MARK TO MARKET			338,890.30
01	08/09	RECEIVED	775,000	CONSECO INC CVT 03.5000 09/30/2035			
01	08/09	JOURNAL	-8,307	CONVERSION RECEIVE SUPERVALU INC			
01	08/09	DELIVERED	-775,000	CLOSE SHORT VS BOX CONSECO INC CVT 144A 03.5000 09/30/2035			
03	08/09	MRKD/MARKET		CONVERSION DELIVER		338,890.30	
03	08/09	JOURNAL	8,307	MARK TO MARKET SUPERVALU INC			
03	08/09	JOURNAL	-2,500	CLOSE SHORT VS BOX CENTERPOINT ENERGY INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			34,612.06
01	08/10	MRKD/MARKET		MARK TO MARKET			108,846.43
03	08/10	MRKD/MARKET		MARK TO MARKET		108,846.43	
01	08/11	MRKD/MARKET		MARK TO MARKET			22,341.61
03	08/11	MRKD/MARKET		MARK TO MARKET		22,341.61	
01	08/14	MRKD/MARKET		MARK TO MARKET			642,023.17
01	08/14	JOURNAL	-775,000	CONSECO INC CVT 03.5000 09/30/2035 CLOSE SHORT VS BOX			



CREDIT SUISSE SECURITIES(USA)LLC
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