

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20ST [REDACTED] UNDISCLOSED 08/01/06 TO 08/31/06 13 OF 18

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE	DATE	TRANSACTION	QUANTITY	DESCRIPTION	PRICE	DEBIT	CREDIT
03	08/17	MRKD/MARKET		MARK TO MARKET		16,988.32	
01	08/18	MRKD/MARKET		MARK TO MARKET		32,779.34	
01	08/18	JOURNAL	-75,000	GENERAL MTRS CORP CV C 33 06.2500 07/15/2033 OFFSHORE ARRANGING FLIP TO [REDACTED] FROM [REDACTED]			1,591,601.02
03	08/18	MRKD/MARKET		MARK TO MARKET			32,779.34
03	08/18	JOURNAL	29,500	GENERAL MOTORS OFFSHORE ARRANGING FLIP TO [REDACTED] FROM [REDACTED]		901,520.00	
03	08/18	JOURNAL	-2,000	CMS ENERGY CORP OFFSHORE ARRANGING FLIP TO [REDACTED] FROM [REDACTED]			28,239.33
01	08/21	MRKD/MARKET		MARK TO MARKET		449,550.44	
03	08/21	MRKD/MARKET		MARK TO MARKET			449,550.44
03	08/21	SOLD	-15,369	CSX CORPORATION	N/A		
01	08/22	MRKD/MARKET		MARK TO MARKET			47,359.44
01	08/22	JOURNAL	-2,000,000	VNO 3.875 04/15/25 03.8750 04/15/2025 TO [REDACTED] FROM [REDACTED]			2,430,000.28
03	08/22	MRKD/MARKET		MARK TO MARKET		47,359.44	
03	08/22	JOURNAL	15,783	VORNADO REALTY TR OFFSHORE ARRANGING FLIP TO [REDACTED] FROM [REDACTED]		1,615,547.88	
01	08/23	MRKD/MARKET		MARK TO MARKET			179,506.55
01	08/23	WIRED		FUNDS PAID BY WIRE		5,765.00	
03	08/23	MRKD/MARKET		WIRE TO CITIBANK FUT MGN			179,506.55
01	08/24	MRKD/MARKET		MARK TO MARKET		56,081.63	
01	08/24	JOURNAL	-1,800	CENTERPOINT ENERGY INC OFFSHORE ARRANGING FLIP TO [REDACTED] FROM [REDACTED]			25,640.10
03	08/24	MRKD/MARKET		MARK TO MARKET			56,081.63
01	08/25	MRKD/MARKET		MARK TO MARKET			23,202.56



CREDIT SUISSE SECURITIES(USA)LLC
 [REDACTED]
 NEW YORK, NY 10010-3629

TEL: [REDACTED]
 FAX: [REDACTED]