

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20ST [REDACTED] UNDISCLOSED 07/01/06 TO 07/31/06 13 OF 20

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE	DATE	TRANSACTION	QUANTITY	DESCRIPTION	PRICE	DEBIT	CREDIT
03	07/10	JOURNAL	-2,100	CENTERPOINT ENERGY INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			26,414.03
01	07/11	MRKD/MARKET		MARK TO MARKET		180,944.26	
01	07/11	WIRED		FUNDS PAID BY WIRE		395.00	
03	07/11	MRKD/MARKET		WIRE TO CITIBANK FUT MRN MARK TO MARKET			180,944.26
03	07/11	JOURNAL	1,452	VALASSIS COMMUNICATION INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		28,716.35	
01	07/12	MRKD/MARKET		MARK TO MARKET			160,972.05
01	07/12	WIRED		FUNDS PAID BY WIRE		5,820.00	
03	07/12	MRKD/MARKET		WIRE TO CITIBANK FUT MRN MARK TO MARKET		160,972.05	
01	07/13	MRKD/MARKET		MARK TO MARKET			294,646.51
03	07/13	MRKD/MARKET		MARK TO MARKET		294,646.51	
03	07/13	JOURNAL	-800	PPL CORP OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			26,156.31
01	07/14	MRKD/MARKET		MARK TO MARKET			171,322.49
03	07/14	MRKD/MARKET		MARK TO MARKET		171,322.49	
01	07/17	MRKD/MARKET		MARK TO MARKET		50,587.74	
01	07/17	WIRED		FUNDS PAID BY WIRE		9,403.87	
03	07/17	MRKD/MARKET		WIRE TO CITIBANK FUT MRN MARK TO MARKET			50,587.74
03	07/17	JOURNAL	-2,900	TJX COMPANIES INC NEW OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			70,634.87
01	07/18	MRKD/MARKET		MARK TO MARKET			1,322.46
01	07/18	WIRED		FUNDS PAID BY WIRE		9,403.87	
01	07/18	JOURNAL	-750,000	WIRE TO CITIBANK FUT MRN TJX 0.0 02/13/21 02/13/2021 OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			612,584.25



CREDIT SUISSE SECURITIES(USA)LLC

TEL [REDACTED]
 FAX [REDACTED]