

Statement of Account

INV REP
20ST

ACCOUNT

TAXPAYER ID.
UNDISCLOSED

STATEMENT PERIOD
11/01/06 TO 11/30/06

PAGE
13 OF 17

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE	DATE	TRANSACTION	QUANTITY	DESCRIPTION	PRICE	DEBIT	CREDIT
01	11/21	CNC	-3,000,000	PPL 2.625 05/15/23 02.6250 05/15/2023 CONVERSION DELIVER			
03	11/21	MRKD/MARKET		MARK TO MARKET			69,253.10
01	11/22	MRKD/MARKET		MARK TO MARKET			63,850.11
01	11/22	JOURNAL	-120,000	UNISOURCE ENERGY CORP SR NT CV 4. 04.5000 03/01/2035 TO 736FY0 FROM 746FY0			132,617.40
03	11/22	MRKD/MARKET		MARK TO MARKET		63,850.11	
03	11/22	JOURNAL	-2,000	RPM INCORPORATED OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			40,187.16
03	11/22	JOURNAL	-900	CMS ENERGY CORP OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			13,710.62
03	11/22	JOURNAL	-700	AMERICAN FINL GROUP INC OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			36,030.52
03	11/22	JOURNAL	2,000	UNISOURCE ENERGY CORP HLDGS CO OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0		72,840.00	
03	11/22	JOURNAL	-1,300	PPL CORP OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			44,178.49
01	11/24	MRKD/MARKET		MARK TO MARKET		70,501.79	
03	11/24	MRKD/MARKET		MARK TO MARKET			70,501.79
03	11/24	JOURNAL	-700	RPM INCORPORATED OFFSHORE ARRANGING FLIP TO 736FY0 FROM 746FY0			14,166.58
01	11/27	MRKD/MARKET		MARK TO MARKET			210,659.63
03	11/27	MRKD/MARKET		MARK TO MARKET		210,659.63	
01	11/28	MRKD/MARKET		MARK TO MARKET		129,164.82	
01	11/28	WIRED		FUNDS PAID BY WIRE WIRE TO CITIBANK FUT MGN		5,468.00	



CREDIT SUISSE SECURITIES (USA) LLC
ELEVEN MADISON AVENUE
NEW YORK, NY 10010-3629

TEL: 212-325-2000
FAX: 212-538-5540