Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

INCOME ACTIVITY FOR THE MONTH

TYPE	DATE	TRANSACTION	DESCRIPTION	DEBIT	CREDIT
01	04/03/06	INTEREST	DEBIT INT @ AVG RATE 4.723 FOR 31 DAYS FROM 03/01 TO 03/31 CLOSE BAL 33128810.46 DB AVG BAL -33334771.16 DB	135,556.64	
01	04/03/06	INTEREST	REBATE ON SHORT SALES FOR THE MONTH OF MARCH INTEREST CREDIT		105,529.89
01	04/03/06	INTEREST	REBATE ON SHORT SALES 12/15/2049 INTEREST CHARGE INTERNATIONAL FEES 03-2006	1,612.28	
03	04/03/06	SUBST CHGD	PPL CORP SUBSTITUTE DIVIDEND CHARGE 04/01/06 ON -109990 SHARES	30,247.25	
03	04/07/06	SUBST CHGD	EDO CORPORATION SUBSTITUTE DIVIDEND CHARGE 04/07/06 ON -23145 SHARES	694.35	
01	04/13/06	ADJUSTMENT	CONSECO INC CVT 144A 03.5000 09/30/2035 INTEREST CREDIT 03/31/06 ON 1075000 BONDS REVERSAL	23,515.63	
01	04/13/06	INTEREST	CONSECO INC CVT 144A 03.5000 09/30/2035 INTEREST CREDIT 03/31/06 ON 1075000 BONDS		23,620.14
01	04/17/06	INTEREST	VORNADO RLTY L P SR 03.8750 04/15/2025 INTEREST CREDIT 04/15/06 ON 2000000 BONDS		38,750.00
03	04/17/06	SUBST CHGD	HCC INSURANCE HOLDINGS INC SUBSTITUTE DIVIDEND CHARGE 04/14/06 ON -72760 SHARES	5,457.00	

CREDIT SUISSE

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Confidential Treatment Requested by JPMorgan Chase