

Statement of Account

MULTI-CURRENCY PORTFOLIO SUMMARY

***BASE CURRENCY REPORTED IN USD ***

***PREF CURRENCY REPORTED IN USD ***

HOLDING CURRENCY

EURO

Exchange Rate:

PORTFOLIO SUMMARY VALUE IN HOLDING CURRENCY VALUE IN BASE CURRENCY VALUE IN
PREF CURRENCY

Cash Balance

Long Market Value

1.31755001000 EUR/USD Short Market Value

1.31755001000 EUR/USD

Debit Balance

Short Balance

Net Portfolio Value

BRITISH POUND STERLING

Exchange Rate:

Cash Balance

Long Market Value

1.96485001000 GBP/USD Short Market Value

1.96485001000 GBP/USD

Debit Balance

Short Balance

Net Portfolio Value

US DOLLAR

Exchange Rate:

Cash Balance

Long Market Value

1.00000000000 USD/USD Short Market Value

1.00000000000 USD/USD

Debit Balance

Short Balance

Net Portfolio Value

TOTAL PORTFOLIO VALUE (USD)

TOTAL PORTFOLIO VALUE (USD)

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

3,750,092.20

3,750,092.20

3,758,767.86

3,758,767.86

TEL:

FAX:

3,750,092.20

64.8660.11

3,750,092.20

127.44118.10

3,750,092.20

127.44118.10

3,750,092.20

6,495.06

124.97

8,557.56

245.54

8,557.56

245.54

6,495.06

8,557.56

8,557.56

INV

REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

HIGHBRIDGE CAPITAL MANAGEMENT - FTC

FINANCIAL TRUST COMPANY INC - PENDING

CHRIS EDELE

9 WEST 57TH STREET, 27TH FLOOR

NEW YORK NY 10019

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Statement of Account

*** ALL AMOUNTS IN EURO ***

PORTFOLIO SUMMARY

CURRENT VALUE % ASSETS

Cash

Equities

Stocks

Options

Convertibles

Short Equities

Other

Municipals

Taxable Fixed Income

Governments & Agencies

Corporates

Asset Backed Securities

Money Markets

Debt Options

Other Assets

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

6,495.06

Credit Interest

Dividend Income

Municipal Income

Govt. Income

Other Bond Income

Other Income

Div/Int Chgd

Loan Interest Chgd

Repurchase Int Chgd

Rev Repur Int Income

Net Total Cash Income

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

16.80

The understanding of CS Sec USA LLC is that credit balances held in your account are pending reinvestment.

TEL: [REDACTED]

FAX: [REDACTED]

366.42DB

8,796.03

229.23

MONTH
16.80
YTD
1,090.42
7,842.80
6,495.06 100.00
Opening Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other
Closing Balance

INCOME SUMMARY

6,495.06

16.80

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

HIGHBRIDGE CAPITAL MANAGEMENT - FTC

FINANCIAL TRUST COMPANY INC - PENDING

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NEW YORK NY 10019

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MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

6,478.26

Statement of Account

*** ALL AMOUNTS IN EURO ***

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST

INCOME ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 12/01/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 3.099

FOR 30 DAYS

FROM 11/01 TO 11/30

CLOSE BAL 6478.26 CR

AVG BAL 6478.26 CR

DEBIT

CREDIT

16.80

PAGE

746FY UNDISCLOSED 12/01/06 TO 12/31/06 3 OF 11

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]

Statement of Account

*** ALL AMOUNTS IN BRITISH POUND STERLING ***

PORTFOLIO SUMMARY

CURRENT VALUE % ASSETS

Cash

Equities

Stocks

Options

Convertibles

Short Equities

Other

Municipals

Taxable Fixed Income

Governments & Agencies

Corporates

Asset Backed Securities

Money Markets

Debt Options

Other Assets

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

60.11

64.86Credit

Interest

Dividend Income

Municipal Income

Govt. Income

Other Bond Income

Other Income

Div/Int Chgd

Loan Interest Chgd

Repurchase Int Chgd

Rev Repur Int Income

Net Total Cash Income

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

0.30

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TEL: [REDACTED]

FAX: [REDACTED]

26.92DB

23.27DB

MONTH

0.30

YTD

3.65

124.97 100.00

Opening Balance

Purchases

Sales

Funds Received

Funds Withdrawn

Net Total Cash Income

Foreign Exchange

Repurchase Agreements

Rev Repur Agreements

Other

Closing Balance

INCOME SUMMARY

60.11

0.30

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

HIGHBRIDGE CAPITAL MANAGEMENT - FTC

FINANCIAL TRUST COMPANY INC - PENDING

CHRIS EDELE

9 WEST 57TH STREET, 27TH FLOOR

NEW YORK NY 10019

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MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

59.81

Statement of Account

*** ALL AMOUNTS IN BRITISH POUND STERLING ***

INCOME ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 12/01/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 4.823

FOR 30 DAYS

FROM 11/01 TO 11/30

CLOSE BAL 59.81 CR

AVG BAL 59.81 CR

DEBIT

CREDIT

0.30

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO SUMMARY

CURRENT VALUE % ASSETS

Cash

Equities

Stocks

Options

Convertibles

Short Equities

Other

Municipals

Taxable Fixed Income

Governments & Agencies

Corporates

Asset Backed Securities

Money Markets

Debt Options

Other Assets

MONTH

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

3,750,092.20

Credit Interest

Dividend Income

Municipal Income

Govt. Income

Other Bond Income

Other Income

Div/Int Chgd

Loan Interest Chgd

Repurchase Int Chgd

Rev Repur Int Income

Net Total Cash Income

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

16,594.55

The understanding of CS Sec USA LLC is that credit balances held in your account are pending reinvestment.

TEL: [REDACTED]

FAX: [REDACTED]

149,939.90

127.52

16,594.55
YTD
149,812.38
3,750,092.20 100.00
Opening Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other
Closing Balance

INCOME SUMMARY

114,833.26
114,833.26
3,750,092.20
1,715,243.63

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST

HIGHBRIDGE CAPITAL MANAGEMENT - FTC
FINANCIAL TRUST COMPANY INC - PENDING
CHRIS EDELE

9 WEST 57TH STREET, 27TH FLOOR
NEW YORK NY 10019

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MONTHLY ACTIVITY SUMMARY

DEBIT

2,602,955.35

CREDIT

3,692,842.65

275,843.99

4,083,009.99

16,594.55

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 12/01 JOURNAL

01 12/01 JOURNAL

01 12/01 JOURNAL

03 12/01 JOURNAL

03 12/01 JOURNAL

03 12/01 JOURNAL

01 12/01 SOLD

03 12/01 BOUGHT

03 12/01 BOUGHT

03 12/01 BOUGHT

01 12/04 JOURNAL

01 12/04 JOURNAL

03 12/04 JOURNAL

QUANTITY DESCRIPTION

S/D FINANCING

FROM 2F8EE0 TO 746FY0

S/D FINANCING RETURN

120,000 CNP 3.75 05/15/23

-300 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-9,750 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-13,000 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-120,000 CNP 3.75 05/15/23

03.7500 05/15/2023

DONE AT MORGAN, STANLEY AND

COMPANY, INCORPORATED

9,750 CENTERPOINT ENERGY INC

DONE AT MORGAN, STANLEY AND

COMPANY, INCORPORATED

13,000 PPL CORP

300 CBRL GROUP INC

DONE AT EDGETRADE.COM INC.

DONE AT EDGETRADE.COM INC.

FROM 746FY0 TO 2F8EE0

FROM 2F8EE0 TO 746FY0

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

S/D FINANCING RETURN

S/D FINANCING

2,247 RPM INCORPORATED

35.08390
42.24000
456,159.31
12,673.42
300,560.58
300,560.58
45,101.52
15.83000
154,830.00
141.12500
169,550.00
456,159.31
154,830.00
FROM 746FY0 TO 2F8EE0
03.7500 05/15/2023
TO 736FY0 FROM 746FY0
12,673.42
396,606.36
169,550.00

PRICE
DEBIT
CREDIT
396,606.36

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CREDIT SUISSE SECURITIES (USA) LLC
ELEVEN MADISON AVENUE
NEW YORK, NY 10010-3629
TEL: [REDACTED]
FAX: [REDACTED]

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 12/04 JOURNAL

03 12/04 SOLD

03 12/04 BOUGHT

01 12/05 JOURNAL

01 12/05 JOURNAL

03 12/05 JOURNAL

03 12/05 BOUGHT

01 12/06 JOURNAL

01 12/06 JOURNAL

03 12/06 JOURNAL

03 12/06 JOURNAL

03 12/06 JOURNAL

03 12/06 BOUGHT

03 12/06 SOLD

03 12/06 BOUGHT

QUANTITY DESCRIPTION

-15,400 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-2,247 RPM INCORPORATED

15,400 PPL CORP

DONE AT EDGETRADE.COM INC.

DONE AT EDGETRADE.COM INC.

FROM 746FY0 TO 2F8EE0

FROM 2F8EE0 TO 746FY0

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

15,224 PPL CORP

DONE AT EDGETRADE.COM INC.

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

S/D FINANCING

FROM 2F8EE0 TO 746FY0

1,400 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-2,000 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-15,957 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

2,000 CBRL GROUP INC

-1,400 RPM INCORPORATED

15,957 PPL CORP

DONE AT EDGETRADE.COM INC.
DONE AT EDGETRADE.COM INC.
DONE AT EDGETRADE.COM INC.

42.38900

20.15000

36.73600

84,788.00

28,202.13

586,276.14

586,276.14

84,788.00

28,202.13

36.19522

551,115.46

349,633.13

349,633.13

20.07800

36.10000

S/D FINANCING RETURN

S/D FINANCING

-15,224 PPL CORP

45,101.52

556,019.65

275,557.73

275,557.73

551,115.46

PRICE

DEBIT

CREDIT

556,019.65

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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 12/07 WIRED
01 12/08 JOURNAL
01 12/08 JOURNAL
03 12/08 JOURNAL
03 12/08 BOUGHT
01 12/11 WIRED
01 12/12 JOURNAL
01 12/12 JOURNAL
03 12/12 JOURNAL
03 12/12 SOLD
01 12/14 WIRED
01 12/18 JOURNAL
01 12/18 JOURNAL
03 12/18 JOURNAL
03 12/18 JOURNAL

QUANTITY DESCRIPTION

FUNDS RECEIVED BY WIRE

746FY0 HIGHBRIDGE CAPITAL MANA
S/D FINANCING

FROM 2F8EE0 TO 746FY0

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

-950 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

950 PPL CORP

DONE AT EDGETRADE.COM INC.

FUNDS RECEIVED BY WIRE

746FY0 HIGHBRIDGE CAPITAL MANA

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

S/D FINANCING

FROM 2F8EE0 TO 746FY0

10 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-10 RPM INCORPORATED

DONE AT EDGETRADE.COM INC.

FUNDS RECEIVED BY WIRE

746FY0 HIGHBRIDGE CAPITAL MANA

S/D FINANCING

FROM 2F8EE0 TO 746FY0

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

2,000 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
-1,000 PPL CORP
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0

36,348.10
34,566.42
32,784.75
20.56600
205.59
13,775.00
34,566.42
205.59
102.79
102.79
36.49900
34,679.28
10,502.00
34,679.28
17,339.64

PRICE
DEBIT
CREDIT
7,139.00
17,339.64

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

TEL: [REDACTED]
FAX: [REDACTED]

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 12/18 SOLD

03 12/18 BOUGHT

01 12/19 JOURNAL

01 12/19 JOURNAL

03 12/19 JOURNAL

03 12/19 BOUGHT

01 12/27 MRKD/MARKET

03 12/27 MRKD/MARKET

03 12/27 BOUGHT

01 12/28 JOURNAL

01 12/28 MRKD/MARKET

01 12/28 JOURNAL

01 12/28 WIRED

03 12/28 MRKD/MARKET

03 12/28 JOURNAL

QUANTITY DESCRIPTION

-2,000 CENTERPOINT ENERGY INC

1,000 PPL CORP

S/D FINANCING

-2,000 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

2,000 PPL CORP

DONE AT EDGETRADE.COM INC.

MARK TO MARKET

MARK TO MARKET

1,585 PPL CORP

AS OF 12/20/06

DONE AT INSTINET LLC

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

MARK TO MARKET

S/D FINANCING

FROM 2F8EE0 TO 746FY0

FUNDS RECEIVED BY WIRE

746FY0 HIGHBRIDGE CAPITAL MANA

MARK TO MARKET

-1,585 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

57,416.63

57,416.63

28,708.31

57,416.63

28,708.31

9,239.00

36.21950

36.31917

72,649.36

57,416.63

57,416.63

57,416.63

S/D FINANCING RETURN

DONE AT EDGETRADE.COM INC.

DONE AT EDGETRADE.COM INC.

FROM 2F8EE0 TO 746FY0

FROM 746FY0 TO 2F8EE0

PRICE

16.39838

36.34260

DEBIT

36,348.10

36,324.68

36,324.68

72,649.36

CREDIT

32,784.75

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST

INCOME ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 12/01/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 5.404

FOR 30 DAYS

FROM 11/01 TO 11/30

CLOSE BAL 3692842.65 CR

AVG BAL 3684832.15 CR

DEBIT

CREDIT

16,594.55

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]

Statement of Account

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to request a copy of this research.

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ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]