

Statement of Account

MULTI-CURRENCY PORTFOLIO SUMMARY

***BASE CURRENCY REPORTED IN USD ***

***PREF CURRENCY REPORTED IN USD ***

HOLDING CURRENCY

SWISS FRANC

Exchange Rate:

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

Cash Balance

Long Market Value

0.81270419000 CHF/USD Short Market Value

0.81270419000 CHF/USD

Debit Balance

Short Balance

Net Portfolio Value

EURO

Exchange Rate:

Cash Balance

Long Market Value

1.28112000000 EUR/USD Short Market Value

1.28112000000 EUR/USD

Debit Balance

Short Balance

Net Portfolio Value

BRITISH POUND STERLING

Exchange Rate:

Cash Balance

Long Market Value

1.90480000000 GBP/USD Short Market Value

1.90480000000 GBP/USD

Debit Balance

Short Balance

Net Portfolio Value

90,807.57

172,970.25

172,970.25

111,210.61

90,807.57

142,474.13

172,970.25

142,474.13

172,970.25

269.95

111,210.61

219.38

142,474.13

219.38

142,474.13

269.95

219.38

219.38

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 08/01/06 TO 08/31/06 1 OF

CS SEC EUR LTD: F/B/O FINANCIAL TRUST

COMPANY INC

1 CABOT SQUARE

LONDON E144QJ GBR

18

This Statement is provided on behalf of Credit Suisse Securities (Europe) Limited("CSSE") for information only. This is not a Credit Suisse Securities (USA) LLC ("CSSU") Statement. All language on back of Statement (including SIPC/excess SIPC coverage provisions) is inapplicable. Positions shown on Statement are carried by CSSE (affiliate of CSSU). CSSE is not a SIPC member.

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: 212-325-2000

FAX: 212-538-5540

Statement of Account

MULTI-CURRENCY PORTFOLIO SUMMARY

***BASE CURRENCY REPORTED IN USD ***

***PREF CURRENCY REPORTED IN USD ***

HOLDING CURRENCY

US DOLLAR

Exchange Rate:

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

PREF CURRENCY

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)

26,834,837.57

16,566,710.8218,731,135.0216,566,710.82

8,103,702.55

26,834,837.57

16,566,710.8218,731,135.0216,566,710.82

8,103,702.55

8,419,366.31

8,419,366.31

26,834,837.57

16,566,710.8218,731,135.0216,566,710.82

8,103,702.55

INV

REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 08/01/06 TO 08/31/06 2 OF

CS SEC EUR LTD: F/B/O FINANCIAL TRUST

COMPANY INC

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Statement of Account

*** ALL AMOUNTS IN SWISS FRANC ***

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

269.95

Credit Interest

Dividend Income

Municipal Income

Govt. Income

Other Bond Income

Other Income

Div/Int Chgd

Loan Interest Chgd

Repurchse Int Chgd

Rev Repur Int Income

Net Total Cash Income

0.31

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

1.42

MONTH

0.31

YTD

1.42

269.95

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

269.95

0.31

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 08/01/06 TO 08/31/06 3 OF

CS SEC EUR LTD: F/B/O FINANCIAL TRUST

COMPANY INC

1 CABOT SQUARE

LONDON E144QJ GBR

18

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

269.64

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: 212-325-2000

FAX: 212-538-5540

Statement of Account

*** ALL AMOUNTS IN SWISS FRANC ***

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 08/01/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 1.073

FOR 31 DAYS

FROM 07/01 TO 07/31

CLOSE BAL 269.64 CR

AVG BAL 269.62 CR

DEBIT

CREDIT

0.31

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 08/01/06 TO 08/31/06 4 OF

18

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

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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

111,210.61

Credit Interest

Dividend Income

Municipal Income

Govt. Income

Other Bond Income

Other Income

Div/Int Chgd

Loan Interest Chgd

Repurchse Int Chgd

Rev Repur Int Income

Net Total Cash Income

2,067.08DB

157.85DB

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

1,898.39

32,750.00

38,855.38

72,254.55DB

56,937.79DB

57,576.12DB

MONTH

10.84
YTD
10.84
111,210.61
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
111,210.61
157.85
73,305.08
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST
736FY
PAGE
UNDISCLOSED 08/01/06 TO 08/31/06 5 OF
CS SEC EUR LTD: F/B/O FINANCIAL TRUST
COMPANY INC
1 CABOT SQUARE
LONDON E144QJ GBR
18
MONTHLY ACTIVITY SUMMARY
DEBIT
CREDIT
38,063.38
CREDIT SUISSE SECURITIES (USA) LLC
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Statement of Account

*** ALL AMOUNTS IN EURO ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 08/01 JOURNAL

QUANTITY DESCRIPTION

-1,304 DEUTSCHE POSTBANK AG

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

PRICE

DEBIT

CREDIT

73,305.08

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 08/01/06 TO 08/31/06 6 OF

18

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 08/01/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 2.565

FOR 27 DAYS

FROM 07/01 TO 07/31

CLOSE BAL 38063.38 CR

AVG BAL 38063.38 CR

01 08/01/06 INTEREST

01 08/01/06 INTEREST

DEBIT INT @ AVG RATE 2.996

FOR 27 DAYS

FROM 07/01 TO 07/31

CLOSE BAL 38063.38 CR

AVG BAL -919987.47 DB

REBATE ON SHORT SALES

FOR THE MONTH OF

INTEREST CREDIT

2,067.08

1,898.39

DEBIT

CREDIT

10.84

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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

MONTH

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

90,807.57

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

335.14

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

2,516.94

335.14

YTD

2,516.94

90,807.57

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

90,807.57

335.14

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 08/01/06 TO 08/31/06 7 OF

CS SEC EUR LTD: F/B/O FINANCIAL TRUST

COMPANY INC

1 CABOT SQUARE

LONDON E144QJ GBR

18

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

90,472.43

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

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Statement of Account

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

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 08/01/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 4.362

FOR 31 DAYS

FROM 07/01 TO 07/31

CLOSE BAL 90472.43 CR

AVG BAL 90451.44 CR

DEBIT

CREDIT

335.14

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 08/01/06 TO 08/31/06 8 OF

18

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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

8,103,702.55

26,834,837.57

16,566,710.8218,731,135.0216,566,710.82

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

1,406.25

65,164.72

527.46DB

45,895.31DB

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

636,540.99

413,730.85
54,731.34DB
111,938.82DB 1,010,653.81DB
13,167.01

YTD
28,280.32
26,745,015.00
16,566,710.8261.62
38.17
89,822.57
.21

Opening
Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other

Closing Balance

INCOME SUMMARY

3,306,038.48
2,164,424.20
3,306,038.48
6,811,489.98
4,722,989.48
45,895.31

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST
736FY

PAGE

UNDISCLOSED 08/01/06 TO 08/31/06 9 OF
CS SEC EUR LTD: F/B/O FINANCIAL TRUST

COMPANY INC
1 CABOT SQUARE
LONDON E144QJ GBR

18

MONTHLY ACTIVITY SUMMARY

DEBIT
4,207,029.39

CREDIT
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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 08/01 JOURNAL

01 08/01 MRKD/MARKET

01 08/01 JOURNAL

01 08/01 JOURNAL

03 08/01 MRKD/MARKET

03 08/01 JOURNAL

01 08/02 JOURNAL

01 08/02 MRKD/MARKET

03 08/02 MRKD/MARKET

03 08/02 JOURNAL

03 08/02 JOURNAL

01 08/03 MRKD/MARKET

01 08/03 WIRED

01 08/03 JOURNAL

03 08/03 MRKD/MARKET

01 08/04 MRKD/MARKET

03 08/04 MRKD/MARKET

01 08/07 MRKD/MARKET

01 08/07 WIRED

QUANTITY DESCRIPTION

FROM 736FY0 TO 746FY0

736FY0 TO 746FY0 USD/EUR

MARK TO MARKET

750 SUPERVALU INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

3,750 SUPERVALU INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-4,500 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

FROM 736FY0 TO 746FY0

736FY0 TO 746FY0 USD/EUR

MARK TO MARKET

MARK TO MARKET

-950 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-560 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MRN

2,107 SUPERVALU INC

OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
FUNDS PAID BY WIRE
WIRE TO CITIBANK FUT MRN
57,288.07
66,813.14
9,790.00
5,171.36
66,813.14
172,599.56
5,171.36
5,334.00
19,325.00
2,432.82
84,069.60
84,069.60
17,761.75
104,002.64
79,726.52
60,722.03
21,680.09
PRICE
DEBIT
93,628.91
79,726.52
CREDIT
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST
736FY
PAGE
UNDISCLOSED 08/01/06 TO 08/31/06 10 OF
18
CREDIT SUISSE SECURITIES (USA) LLC
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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 08/07 MRKD/MARKET

03 08/07 JOURNAL

01 08/08 MRKD/MARKET

01 08/08 WIRED

03 08/08 MRKD/MARKET

03 08/08 JOURNAL

01 08/09 MRKD/MARKET

01 08/09 RECEIVED

01 08/09 JOURNAL

01 08/09 DELIVERED

03 08/09 MRKD/MARKET

03 08/09 JOURNAL

03 08/09 JOURNAL

01 08/10 MRKD/MARKET

03 08/10 MRKD/MARKET

01 08/11 MRKD/MARKET

03 08/11 MRKD/MARKET

01 08/14 MRKD/MARKET

01 08/14 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

-600 AMERICAN FINL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS RECEIVED BY WIRE

CSFBGB2L

MARK TO MARKET

-420 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

775,000 CONSECO INC CVT

03.5000 09/30/2035

CONVERSION RECEIVE

-8,307 SUPERVALU INC

CLOSE SHORT VS BOX

-775,000 CONSECO INC CVT 144A

03.5000 09/30/2035

CONVERSION DELIVER

MARK TO MARKET

8,307 SUPERVALU INC

CLOSE SHORT VS BOX

-2,500 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
-775,000 CONSECO INC CVT
03.5000 09/30/2035
CLOSE SHORT VS BOX
108,846.43
22,341.61
34,612.06
108,846.43
22,341.61
642,023.17
338,890.30
60,763.48
26,526.31
338,890.30
PRICE
DEBIT
172,599.56
26,629.17
60,763.48
861,590.81
CREDIT
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST
736FY
PAGE
UNDISCLOSED 08/01/06 TO 08/31/06 11 OF
18
CREDIT SUISSE SECURITIES (USA) LLC
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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 08/14 MRKD/MARKET

03 08/14 JOURNAL

03 08/14 JOURNAL

01 08/15 MRKD/MARKET

01 08/15 JOURNAL

01 08/15 JOURNAL

03 08/15 MRKD/MARKET

01 08/16 MRKD/MARKET

01 08/16 WIRED

01 08/16 JOURNAL

01 08/16 JOURNAL

03 08/16 MRKD/MARKET

03 08/16 JOURNAL

01 08/17 MRKD/MARKET

01 08/17 WIRED

QUANTITY DESCRIPTION

MARK TO MARKET

775,000 CONSECO INC CVT

03.5000 09/30/2035

CLOSE SHORT VS BOX

800 EDO CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

775,000 CONSECO INC CVT

03.5000 09/30/2035

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-775,000 CONSECO INC CVT 144A

03.5000 09/30/2035

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

FUNDS PAID BY WIRE

-775,000 CONSECO INC CVT

WIRE TO CITIBANK FUT MRN

03.5000 09/30/2035

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

775,000 CONSECO INC CVT 144A

03.5000 09/30/2035

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

280 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0
MARK TO MARKET
FUNDS PAID BY WIRE
WIRE TO CITIBANK FUT MRN

10,770.00
831,601.01
388,511.25
16,508.59
16,988.32
12,081.00
831,601.01
831,601.01
152,629.66
388,511.25
17,596.56
152,629.66
831,601.01

PRICE
DEBIT
642,023.17

CREDIT
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST
736FY
PAGE

UNDISCLOSED 08/01/06 TO 08/31/06 12 OF
18

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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 08/17 MRKD/MARKET

01 08/18 MRKD/MARKET

01 08/18 JOURNAL

03 08/18 MRKD/MARKET

03 08/18 JOURNAL

03 08/18 JOURNAL

01 08/21 MRKD/MARKET

03 08/21 MRKD/MARKET

03 08/21 SOLD

01 08/22 MRKD/MARKET

01 08/22 JOURNAL

03 08/22 MRKD/MARKET

03 08/22 JOURNAL

01 08/23 MRKD/MARKET

01 08/23 WIRED

03 08/23 MRKD/MARKET

01 08/24 MRKD/MARKET

01 08/24 JOURNAL

03 08/24 MRKD/MARKET

01 08/25 MRKD/MARKET

QUANTITY DESCRIPTION

MARK TO MARKET

MARK TO MARKET

-75,000 GENERAL MTRS CORP CV C 33

06.2500 07/15/2033

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

29,500 GENERAL MOTORS

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-2,000 CMS ENERGY CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-15,369 CSX CORPORATION

MARK TO MARKET

-2,000,000 VNO 3.875 04/15/25

03.8750 04/15/2025

TO 736FY0 FROM 746FY0

MARK TO MARKET

15,783 VORNADO REALTY TR

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MGN
MARK TO MARKET
MARK TO MARKET
-1,800 CENTERPOINT ENERGY INC
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
MARK TO MARKET
MARK TO MARKET
5,765.00
179,506.55
56,081.63
25,640.10
56,081.63
23,202.56
N/A
47,359.44
1,615,547.88
179,506.55
449,550.44
449,550.44
47,359.44
2,430,000.28
28,239.33
901,520.00
PRICE
DEBIT
16,988.32
32,779.34
1,591,601.02
32,779.34
CREDIT
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST
736FY
PAGE
UNDISCLOSED 08/01/06 TO 08/31/06 13 OF
18
CREDIT SUISSE SECURITIES (USA) LLC
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*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 08/25 MRKD/MARKET

01 08/28 MRKD/MARKET

01 08/28 JOURNAL

03 08/28 MRKD/MARKET

03 08/28 JOURNAL

03 08/28 JOURNAL

01 08/29 MRKD/MARKET

03 08/29 MRKD/MARKET

01 08/30 MRKD/MARKET

03 08/30 MRKD/MARKET

01 08/31 MRKD/MARKET

01 08/31 JOURNAL

03 08/31 MRKD/MARKET

03 08/31 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

MARK TO MARKET

1,800 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

6,000 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,800 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

3,277 MASCO CORP

JNL SHORT A/C TO MARGIN A/C

JNL FROM TYPE 3 TO TYPE 1

MARK TO MARKET

-3,277 MASCO CORP

JNL SHORT A/C TO MARGIN A/C

JNL FROM TYPE 3 TO TYPE 1

48,880.33

48,880.33

40,691.32

40,691.32

20,767.80

20,767.80

25,640.10

160,201.80

PRICE

DEBIT

23,202.56

267,844.67

25,640.10

267,844.67

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 08/01/06 TO 08/31/06 14 OF

18

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: 212-325-2000

FAX: 212-538-5540

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 08/01/06 INTEREST

01 08/01/06 INTEREST

01 08/01/06 INTEREST

01 08/01/06 INTEREST

03 08/07/06 SUBST CHGD

03 08/08/06 SUBST CHGD

03 08/22/06 SUBST CHGD

DESCRIPTION

DEBIT INT @ AVG RATE 5.412

FOR 31 DAYS

FROM 07/01 TO 07/31

CLOSE BAL 24197133.45 DB

AVG BAL -24018760.46 DB

REBATE ON SHORT SALES

FOR THE MONTH OF JULY

INTEREST CREDIT

REBATE ON SHORT SALES

12/15/2049

INTEREST CHARGE

INTERNATIONAL FEES

07-2006

LNG 2.25 08/01 144A

02.2500 08/01/2012

INTEREST CREDIT

08/01/06 ON 125000 BONDS

MASCO CORP

SUBSTITUTE DIVIDEND CHARGE

08/07/06 ON -5223 SHARES

CBRL GROUP INC

SUBSTITUTE DIVIDEND CHARGE

08/08/06 ON -6432 SHARES

VORNADO REALTY TR

SUBSTITUTE DIVIDEND CHARGE

08/22/06 ON -15783 SHARES

12,626.40

836.16

1,149.06

1,406.25

527.46

DEBIT

111,938.82

79,776.34

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 08/01/06 TO 08/31/06 15 OF

18

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PORTFOLIO

TYPE

LONG OR

SHORT(S)

EQUITIES

03

03

03

03

03

03

03

03

03

21,490 (S) AMERICAN FINL GROUP INC

*CSSU RATING

1,060 (S) AMGEN

*CSSU RATING

6,432 (S) CBRL GROUP INC

*CSSU RATING

59,867 (S) CMS ENERGY CORP

30,738 (S) CSX CORPORATION

*CSSU RATING

:OUTPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

51,000 (S) CELGENE CORPORATION

154,147 (S) CENTERPOINT ENERGY INC

*CSSU RATING

:UNDERPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

3,026 (S) CHENIERE ENERGY INC

*CSSU RATING

18,345 (S) EDO CORPORATION

*CSSU RATING

32.90000

:OUTPERFORM

INDEPENDENT RATING:Sell

PROVIDER:Market Edge Research

23.33000

:UNDERPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

427,988.852,201.40.514

99,555.4040.69000

14.45000

2,075,190.002,227,424.1592,488.204.152

:

INDEPENDENT

RATING:4 STAR - Accumulate

PROVIDER:Standard & Poor's

37.84000

:NOT RATED

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

14.64000

30.22000

876,452.88928,902.3612,295.201.324

243,386.883,344.641.374

46.72000

:NEUTRAL

INDEPENDENT

RATING:

PROVIDER:Standard & Poor's

67.93000

72,005.801,004,012.8011,819.501.177

DESCRIPTION

PRICE

MARKET

VALUE

ESTIMATED

CURRENT

ANNUAL

INCOME YIELD %

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 08/01/06 TO 08/31/06 16 OF

18

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*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE

03

03

01

03

03

03

01

01

01

01

01

01

01

01

01

01

01

LONG OR

SHORT(S)

29,450 (S) GENERAL MOTORS

*CSSU RATING

MASCO CORP

29.18000

:NEUTRAL

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

72,460 (S) HCC INSURANCE HOLDINGS INC

3,277

*CSSU RATING

113,825 (S) PPL CORP

57,090 (S) RPM INCORPORATED

2,000,000

2,000,000

3,000,000

700,000

1,000,000

625,000

2,250,000

125,000

1,052,000

75,000

1,600,000

9,965 (S) UNISOURCE ENERGY CORP HLDG CO

AMERICAN FINL GROUP INC OHIO SR

NT CV1.

AMGEN INC NT ZER CV 32

CBRL GROUP INC

01.4861 06/02/2033
03/01/2032
04/03/2032
LYON ZERO 32
CMS ENERGY CORP SR NT-B CV 23
CSX CORP BOND CVT
CELGENE CORP CVT
CHENIERE ENERGY INC CVT 144A
EDO CORP CVT SR SUB NTS
GENERAL MTRS CORP CV C 33
HCC INS HLDGS INC NT CVT
03.3750 07/15/2023
10/30/2021
01.7500 06/01/2008
CENTERPOINT ENERGY INC CVT SER B
03.7500 05/15/2023
02.2500 08/01/2012
04.0000 11/15/2025
06.2500 07/15/2033
02.0000 09/01/2021
:NEUTRAL
INDEPENDENT RATING:4 STAR - Accumulate
PROVIDER:Standard & Poor's
34.97000
18.81000
34.51000
55.00000
74.12500
47.50000
144.62500
111.00000
336.43300
128.87500
112.87500
97.12500
21.00000
152.75000
3,980,460.251,073,862.90343,892.151,100,000.00
1,482,500.00
1,425,000.00
1,012,375.00
1,110,000.00
2,102,706.25
2,899,687.50
141,093.75
1,021,755.00
1,575,000.00
2,444,000.00
125,207.5036,537.608,370.6029,720.00
3.146
3.402

2.434
2.702
32.49000
27.41000
2,354,225.4089,822.57
28,984.002,883.76
1.231
3.211
DESCRIPTION
PRICE
MARKET
VALUE
859,351.00ESTIMATED
CURRENT
ANNUAL
INCOME YIELD %
29,450.003.427
INV
REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST
736FY
PAGE
UNDISCLOSED 08/01/06 TO 08/31/06 17 OF
18
23,625.00
10,937.50
84,375.00
2,812.50
42,080.00
117,150.00
32,000.00
2.334
.520
2.910
1.993
4.118
7.438
1.309
CREDIT SUISSE SECURITIES (USA) LLC
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*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE

01

01

01

01

01

01

LONG OR

SHORT(S)

4,000,000

3,000,000

3,830,000

4,000,000

500,000

789,000

MASCO CORP CVT

07/20/2031

PPL ENERGY SUPPLY LLC CVT

RPM INTL INC SR NT CV 33

SUPERVALU INC SR CVT BOND

02.6250 05/15/2023

01.3890 05/13/2033

11/02/2031

UNISOURCE ENERGY CORP CVT 144A

VALASSIS COMMUNICATIONS INC SR

NT CV1.

TOTAL PRICED PORTFOLIO

* Please see the last page for securities ratings disclosure letter.

04.5000 03/01/2035

01.0843 05/22/2033

45.50000

139.50000

55.12500

32.62500

104.87500

61.50000

DESCRIPTION

PRICE

MARKET

VALUE

1,820,000.00

4,185,000.00

2,111,287.50

1,305,000.00

524,375.00

485,235.00

10,268,126.75

ESTIMATED

CURRENT

ANNUAL INCOME YIELD %

78,750.00

53,198.70

22,500.00

8,552.76

157,886.58

1.882

2.520

4.291

1.763

1.538

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 08/01/06 TO 08/31/06 18 OF

18

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Statement of Account

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