

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

0.81920880000 CHF/USD Short Market Value

0.81920880000 CHF/USD

Debit Balance

Short Balance

Net Portfolio Value

EURO

Exchange Rate:

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

92,233.73

181,225.44

181,225.44

112,325.84

92,233.73

147,994.91

181,225.44

147,994.91

181,225.44

271.17

112,325.84

222.14

147,994.91

222.14

147,994.91

271.17

222.14

222.14

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

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

COMPANY INC

1 CABOT SQUARE

LONDON E144QJ GBR

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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

1.000000000000 USD/USD Short Market Value

1.000000000000 USD/USD

Debit Balance

Short Balance

Net Portfolio Value

TOTAL PORTFOLIO VALUE (USD )

TOTAL PORTFOLIO VALUE (USD )

20,544,674.76

15,867,436.4912,268,309.0315,735,586.49

8,144,515.73

20,544,674.76

15,867,436.4912,268,309.0315,735,586.49

8,144,515.73

8,473,958.22

8,473,958.22

20,544,674.76

15,867,436.4912,268,309.0315,735,586.49

8,144,515.73

INV

REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

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

COMPANY INC

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NEW YORK, NY 10010-3629

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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

271.17

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

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

0.30

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

TEL: 212-325-2000

FAX: 212-538-5540

2.64

MONTH

0.30

YTD  
2.64  
271.17 100.00  
Opening Balance  
Purchases  
Sales  
Funds Received  
Funds Withdrawn  
Net Total Cash Income  
Foreign Exchange  
Repurchase Agreements  
Rev Repur Agreements  
Other  
Closing Balance  
INCOME SUMMARY  
271.17  
0.30  
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD  
20ST  
CS SEC EUR LTD: F/B/O FINANCIAL TRUST  
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MONTHLY ACTIVITY SUMMARY  
DEBIT  
CREDIT  
270.87

Statement of Account

\*\*\* ALL AMOUNTS IN SWISS FRANC \*\*\*

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 1.437

FOR 30 DAYS

FROM 11/01 TO 11/30

CLOSE BAL 270.87 CR

AVG BAL 270.87 CR

DEBIT

CREDIT

0.30

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

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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

MONTH

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

112,325.84

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

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289.32

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32,750.00

38,855.38

72,254.55DB  
56,937.79DB  
56,460.89DB  
289.32  
YTD  
1,126.07  
112,325.84 100.00  
Opening Balance  
Purchases  
Sales  
Funds Received  
Funds Withdrawn  
Net Total Cash Income  
Foreign Exchange  
Repurchase Agreements  
Rev Repur Agreements  
Other  
Closing Balance  
INCOME SUMMARY  
112,325.84  
289.32  
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD  
20ST  
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MONTHLY ACTIVITY SUMMARY  
DEBIT  
CREDIT  
112,036.52

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 112036.52 CR

AVG BAL 112036.52 CR

DEBIT

CREDIT

289.32

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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

92,233.73

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

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364.24

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3,943.10

364.24

YTD  
3,943.10  
92,233.73 100.00  
Opening Balance  
Purchases  
Sales  
Funds Received  
Funds Withdrawn  
Net Total Cash Income  
Foreign Exchange  
Repurchase Agreements  
Rev Repur Agreements  
Other  
Closing Balance  
INCOME SUMMARY  
92,233.73  
364.24  
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD  
20ST  
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MONTHLY ACTIVITY SUMMARY  
DEBIT  
CREDIT  
91,869.49

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 91869.49 CR

AVG BAL 91869.49 CR

DEBIT

CREDIT

364.24

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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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

8,144,515.73

20,544,674.76

15,867,436.49 12,268,309.03 15,735,586.49

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

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4,611.13DB

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20,328.75  
42,495.93  
811,321.59  
580,216.27  
54,784.75DB  
67,435.81DB 1,338,487.77DB  
26,545.66

YTD  
28,280.32  
1,333,749.76  
19,210,925.00  
3.66  
52.76  
15,867,436.49- 43.58  
Opening Balance  
Purchases  
Sales  
Funds Received  
Funds Withdrawn  
Net Total Cash Income  
Foreign Exchange  
Repurchase Agreements  
Rev Repur Agreements  
Other

Closing Balance  
INCOME SUMMARY

2,419,279.47  
2,419,279.47  
3,467,277.46  
3,275,843.99  
2,629,448.35  
4,611.13

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD  
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LONDON E144QJ GBR

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MONTHLY ACTIVITY SUMMARY  
DEBIT  
CREDIT  
2,825,492.95

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\*\*\* ALL AMOUNTS IN US DOLLAR \*\*\*

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD  
20ST

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 12/01 MRKD/MARKET

01 12/01 WIRED

01 12/01 JOURNAL

03 12/01 MRKD/MARKET

03 12/01 JOURNAL

03 12/01 JOURNAL

03 12/01 JOURNAL

01 12/04 MRKD/MARKET

01 12/04 WIRED

03 12/04 MRKD/MARKET

03 12/04 JOURNAL

03 12/04 JOURNAL

01 12/05 MRKD/MARKET

01 12/05

CNC

01 12/05

CNG

03 12/05 MRKD/MARKET

03 12/05 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

FUNDS PAID BY WIRE

-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

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MGN

MARK TO MARKET

-2,247 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

15,400 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-3,000,000 PPL ENERGY SUPPLY CVT "CONTRA"

02.6250 05/15/2023

CONVERSION DELIVER  
37,214 PPL CORP  
CONVERSION RECEIVE  
MARK TO MARKET  
15,224 PPL CORP  
OFFSHORE ARRANGING FLIP  
TO 736FY0 FROM 746FY0  
551,115.46  
45,835.99  
556,019.65  
45,835.99  
456,159.31  
208,775.54  
8,424.00  
208,775.54  
45,101.52  
154,830.00  
WIRE TO CITIBANK FUT MGN  
03.7500 05/15/2023  
TO 736FY0 FROM 746FY0  
MARK TO MARKET  
12,673.42  
PRICE  
DEBIT  
33,936.95  
8,867.00  
169,550.00  
33,936.95  
CREDIT  
PAGE  
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CREDIT SUISSE SECURITIES (USA) LLC  
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Statement of Account

\*\*\* ALL AMOUNTS IN US DOLLAR \*\*\*

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD  
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TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 12/06 MRKD/MARKET

01 12/06

TND

03 12/06 MRKD/MARKET

03 12/06 JOURNAL

03 12/06 JOURNAL

03 12/06 JOURNAL

01 12/07 MRKD/MARKET

03 12/07 MRKD/MARKET

01 12/08 MRKD/MARKET

03 12/08 MRKD/MARKET

03 12/08 JOURNAL

01 12/11 MRKD/MARKET

03 12/11 MRKD/MARKET

01 12/12 MRKD/MARKET

03 12/12 MRKD/MARKET

03 12/12 JOURNAL

01 12/13 MRKD/MARKET

01 12/13 WIRED

03 12/13 MRKD/MARKET

01 12/14 MRKD/MARKET

03 12/14 MRKD/MARKET

QUANTITY DESCRIPTION

MARK TO MARKET

-3,000,000 PPL ENERGY SUPPLY LLC CVT "CONTRA"

02.6250 05/15/2023

TENDER CREDIT

MARK TO MARKET

-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

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

950 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET  
MARK TO MARKET  
MARK TO MARKET  
-10 RPM INCORPORATED  
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  
MARK TO MARKET

9,202.00

112,434.66

169,444.56

169,444.56

586,276.14

140,514.18

140,514.18

53,959.97

53,959.97

34,679.28

116,375.37

23,565.30

116,375.37

23,565.30

205.59

112,434.66

84,788.00

112,858.97

28,202.13

PRICE

DEBIT

CREDIT

112,858.97

3,000,000.00

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

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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 12/15 MRKD/MARKET

03 12/15 MRKD/MARKET

01 12/18 MRKD/MARKET

03 12/18 MRKD/MARKET

03 12/18 JOURNAL

03 12/18 JOURNAL

01 12/19 MRKD/MARKET

03 12/19 MRKD/MARKET

03 12/19 JOURNAL

01 12/20 MRKD/MARKET

03 12/20 MRKD/MARKET

01 12/21 MRKD/MARKET

03 12/21 MRKD/MARKET

03 12/21 SOLD

01 12/22 MRKD/MARKET

03 12/22 MRKD/MARKET

01 12/26 MRKD/MARKET

03 12/26 MRKD/MARKET

01 12/27 MRKD/MARKET

03 12/27 MRKD/MARKET

01 12/28 MRKD/MARKET

03 12/28 MRKD/MARKET

03 12/28 JOURNAL

01 12/29 MRKD/MARKET

03 12/29 MRKD/MARKET

QUANTITY DESCRIPTION

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

-2,000 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,000 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

2,000 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

-11,270 AMERICAN FINL GROUP INC

MARK TO MARKET

1,585 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

N/A

80,291.64

148,247.38

109,547.09

60,406.51

57,416.63

44,090.60

44,090.60

148,247.38

109,547.09

60,406.51

36,348.10

73,072.74

72,649.36

14,312.99

392,533.61

392,533.61

80,291.64

73,072.74

14,312.99

PRICE

DEBIT

27,549.13

27,549.13

451,526.29

451,526.29

32,784.75

CREDIT

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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  
01 12/01/06 INTEREST  
01 12/01/06 INTEREST  
03 12/01/06 SUBST CHGD  
01 12/04/06 INTEREST  
03 12/08/06 SUBST CHGD  
03 12/15/06 SUBST CHGD  
03 12/27/06 SUBST CHGD

DESCRIPTION

DEBIT INT @ AVG RATE 5.404  
FOR 30 DAYS

FROM 11/01 TO 11/30

CLOSE BAL 15053453.76 DB

AVG BAL -14974163.87 DB

REBATE ON SHORT SALES

FOR THE MONTH OF NOVEMBER

INTEREST CREDIT

CELG 1.75 06/01/08

01.7500 06/01/2008

INTEREST CREDIT

12/01/06 ON 625000 BONDS

EDO CORPORATION

SUBSTITUTE DIVIDEND CHARGE

12/01/06 ON -18345 SHARES

AMERICAN FINL GROUP INC CVT

01.4861 06/02/2033

INTEREST CREDIT

12/02/06 ON 2000000 BONDS

CENTERPOINT ENERGY INC

SUBSTITUTE DIVIDEND CHARGE

12/08/06 ON -183249 SHARES

CSX CORPORATION

SUBSTITUTE DIVIDEND CHARGE

12/15/06 ON -33438 SHARES

UNISOURCE ENERGY CORP HLDGS CO

SUBSTITUTE DIVIDEND CHARGE

12/27/06 ON -8215 SHARES

1,725.15

3,343.80

27,487.35

14,860.00

550.35

5,468.75

DEBIT

67,435.81

75,602.58

CREDIT

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CREDIT SUISSE SECURITIES (USA) LLC

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Statement of Account

\*\*\* ALL AMOUNTS IN US DOLLAR \*\*\*

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

PORTFOLIO

TYPE

LONG OR

SHORT(S)

EQUITIES

03

03

03

03

03

03

03

03

03

01

03

03

33,810 (S) AMERICAN FINL GROUP INC

\*CSSU RATING

16,874 (S) CBRL GROUP INC

\*CSSU RATING

62,267 (S) CMS ENERGY CORP

33,438 (S) CSX CORPORATION

\*CSSU RATING

\*CSSU RATING

12,981 (S) EDO CORPORATION

\*CSSU RATING

\*CSSU RATING

37,214

37,214 (S) PPL CORP

66,497 (S) RPM INCORPORATED

:OUTPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

51,450 (S) CELGENE CORPORATION

175,499 (S) CENTERPOINT ENERGY INC

:NEUTRAL

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

23.74000

:NEUTRAL

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

72,960 (S) HCC INSURANCE HOLDINGS INC

1,103 (S) MASCO CORP

:UNDERPERFORM

INDEPENDENT RATING:4 STAR - Accumulate

PROVIDER:Standard & Poor's  
PPL CORP  
35.84000  
35.84000  
20.89000  
1,333,749.76  
1,333,749.761,389,122.3340,935.40  
40,935.4046,547.903.069  
3.069  
3.351  
32.09000  
29.87000  
2,341,286.4032,946.6129,184.00970.641.246  
2.946  
308,168.941,557.72.505  
57.53000  
16.58000  
2,959,918.502,909,773.42105,299.403.619  
35.91000

:NEUTRAL  
INDEPENDENT  
RATING:

PROVIDER:Standard & Poor's  
44.76000  
:NOT RATED  
INDEPENDENT RATING:3 STAR - Hold  
PROVIDER:Standard & Poor's  
16.70000  
34.43000  
1,039,858.901,151,270.3413,375.201.162  
755,280.249,449.441.251  
1,214,117.1018,595.501.532

DESCRIPTION  
PRICE  
MARKET  
VALUE  
ESTIMATED  
CURRENT  
ANNUAL  
INCOME YIELD %

PAGE  
736FY UNDISCLOSED 12/01/06 TO 12/31/06 14 OF 15  
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 \*\*\*

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

PORTFOLIO

TYPE

03

01

01

01

01

01

01

01

01

01

01

01

01

LONG OR

SHORT(S)

2,000,000

3,000,000

700,000

1,000,000

625,000

2,130,000

952,000

1,600,000

4,000,000

3,830,000

500,000

8,215 (S) UNISOURCE ENERGY CORP HLDG CO

AMERICAN FINL GROUP INC OHIO SR

NT CV1.

CBRL GROUP INC

01.4861 06/02/2033

LYON ZERO 32

04/03/2032

CMS ENERGY CORP SR NT-B CV 23

CSX CORP BOND CVT

CELGENE CORP CVT

EDO CORP CVT SR SUB NTS

HCC INS HLDGS INC NT CVT

MASCO CORP 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

04.0000 11/15/2025

02.0000 09/01/2021

07/20/2031

RPM INTL INC SR NT CV 33

UNISOURCE ENERGY CORP CVT 144A

TOTAL PRICED PORTFOLIO

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

120,000 (S) UNISOURCE ENERGY CORP SR NT CV

4.5% 03/3

01.3890 05/13/2033

04.5000 03/01/2035

04.5000 03/01/2035

36.53000

62.62500

49.87500

161.25000

123.37500

475.00000

145.25000

96.25000

150.50000

46.87500

59.75000

109.87500

109.87500

DESCRIPTION

PRICE

MARKET

VALUE

300,093.951,252,500.00

1,496,250.00

1,128,750.00

1,233,750.00

2,968,750.00

3,093,825.00

916,300.00

2,408,000.00

1,875,000.00

2,288,425.00

549,375.00

131,850.004,677,238.27

ESTIMATED

29,720.00

23,625.00

10,937.50

79,875.00

38,080.00

32,000.00

53,198.70

22,500.00

5,400.0052,655.80

CURRENT

ANNUAL

INCOME YIELD %

6,900.602.299

2.373

2.093

.368

2.582

4.156

1.329

2.325

4.096

4.096

1.126

PAGE

736FY

UNDISCLOSED 12/01/06 TO 12/31/06 15 OF 15

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: 212-325-2000

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## Statement of Account

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