

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

0.80429170000 CHF/USD Short Market Value

0.80429170000 CHF/USD

Debit Balance

Short Balance

Net Portfolio Value

EURO

Exchange Rate:

Cash Balance

Long Market Value

1.27640000000 EUR/USD Short Market Value

1.27640000000 EUR/USD

Debit Balance

Short Balance

Net Portfolio Value

BRITISH POUND STERLING

Exchange Rate:

Cash Balance

Long Market Value

1.90747000000 GBP/USD Short Market Value

1.90747000000 GBP/USD

Debit Balance

Short Balance

Net Portfolio Value

91,509.60

174,551.81

174,551.81

111,741.49

91,509.60

142,626.83

174,551.81

142,626.83

174,551.81

270.56

111,741.49

217.60

142,626.83

217.60

142,626.83

270.56

217.60

217.60

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 10/01/06 TO 10/31/06 1 OF

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

COMPANY INC

1 CABOT SQUARE

LONDON E144QJ GBR

17

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



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 )

23,573,763.75

17,806,125.6515,449,255.5217,681,750.65

8,000,133.23

23,573,763.75

17,806,125.6515,449,255.5217,681,750.65

8,000,133.23

8,317,529.47

8,317,529.47

23,573,763.75

17,806,125.6515,449,255.5217,681,750.65

8,000,133.23

INV

REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 10/01/06 TO 10/31/06 2 OF

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

COMPANY INC

1 CABOT SQUARE

LONDON E144QJ GBR

17

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





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

270.56

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

0.30

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

2.03

MONTH

0.30

YTD

2.03

270.56

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

270.56

0.30

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 10/01/06 TO 10/31/06 3 OF

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

COMPANY INC

1 CABOT SQUARE

LONDON E144QJ GBR

17

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

270.26

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

T

F

Statement of Account

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

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 10/02/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 1.268

FOR 30 DAYS

FROM 09/01 TO 09/30

CLOSE BAL 270.26 CR

AVG BAL 270.26 CR

DEBIT

CREDIT

0.30

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 10/01/06 TO 10/31/06 4 OF

17

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629



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

111,741.49

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

262.28

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

32,750.00

38,855.38

72,254.55DB

56,937.79DB

57,045.24DB

262.28

YTD

541.72  
111,741.49  
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

111,741.49

262.28

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 10/01/06 TO 10/31/06 5 OF

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

COMPANY INC

1 CABOT SQUARE

LONDON E144QJ GBR

17

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

111,479.21

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]

Statement of Account

\*\*\* ALL AMOUNTS IN EURO \*\*\*

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 10/02/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 2.824

FOR 30 DAYS

FROM 09/01 TO 09/30

CLOSE BAL 111479.21 CR

AVG BAL 111479.21 CR

DEBIT

CREDIT

262.28

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 10/01/06 TO 10/31/06 6 OF

17

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

MONTH

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

91,509.60

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

346.22

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

3,218.97

346.22

YTD

3,218.97

91,509.60

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

91,509.60

346.22

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 10/01/06 TO 10/31/06 7 OF

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

COMPANY INC

1 CABOT SQUARE

LONDON E144QJ GBR

17

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

91,163.38

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL:

FAX:

Statement of Account

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

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 10/02/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 4.621

FOR 30 DAYS

FROM 09/01 TO 09/30

CLOSE BAL 91163.38 CR

AVG BAL 91163.38 CR

DEBIT

CREDIT

346.22

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 10/01/06 TO 10/31/06 8 OF

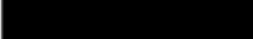
17

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: 

FAX: 

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

8,000,133.23

23,573,763.75

17,806,125.6515,449,255.5217,681,750.65

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

67,250.18DB

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

15,274.32

663,790.99

463,336.34

54,784.75DB

82,524.50DB 1,193,536.45DB

92,913.55DB

YTD

28,280.32

23,573,763.75

17,806,125.6556.97

43.03

Opening

Balance

Purchases

Sales

Funds Received

Funds Withdrawn

Net Total Cash Income

Foreign Exchange

Repurchase Agreements

Rev Repur Agreements

Other

Closing Balance

INCOME SUMMARY

2,013,395.00

2,013,395.00

2,232,495.13

3,991,649.70

1,515,686.75

67,250.18

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 10/01/06 TO 10/31/06 9 OF

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

COMPANY INC

1 CABOT SQUARE

LONDON E144QJ GBR

17

MONTHLY ACTIVITY SUMMARY

DEBIT

176,217.64

CREDIT

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL:

FAX:

Statement of Account

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

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 10/02 MRKD/MARKET

01 10/02

TND

03 10/02 MRKD/MARKET

03 10/02 JOURNAL

03 10/02 JOURNAL

03 10/02 JOURNAL

01 10/03 MRKD/MARKET

03 10/03 MRKD/MARKET

01 10/04 MRKD/MARKET

03 10/04 MRKD/MARKET

03 10/04 JOURNAL

03 10/04 JOURNAL

01 10/05 MRKD/MARKET

01 10/05 WIRED

03 10/05 MRKD/MARKET

01 10/06 MRKD/MARKET

03 10/06 MRKD/MARKET

03 10/06 JOURNAL

01 10/09 MRKD/MARKET

QUANTITY DESCRIPTION

MARK TO MARKET

-4,000,000 SVU 0.0 11/31 CONTRA

11/02/2031

TENDER CREDIT

MARK TO MARKET

-1,400 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

2,300 SUPERVALU INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,000 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

-2,000 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

300 CHENIERE ENERGY INC

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

100 CHENIERE ENERGY INC  
OFFSHORE ARRANGING FLIP  
TO 736FY0 FROM 746FY0  
MARK TO MARKET

8,932.65  
36,577.08  
9,965.00  
36,577.08  
177,665.53  
177,665.53  
2,608.14  
81,210.94  
31,913.82  
190,480.31  
32,460.60  
31,913.82  
190,480.31  
81,629.03  
67,935.56

PRICE  
DEBIT

11,787.94  
1,309,880.00  
11,787.94  
27,140.82

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST  
736FY

PAGE

UNDISCLOSED 10/01/06 TO 10/31/06 10 OF  
17

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

TEL:

FAX:



Statement of Account

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

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 10/09 MRKD/MARKET

03 10/09 JOURNAL

03 10/09 JOURNAL

03 10/09 JOURNAL

01 10/10 MRKD/MARKET

03 10/10 MRKD/MARKET

03 10/10 JOURNAL

03 10/10 JOURNAL

03 10/10 JOURNAL

01 10/11 MRKD/MARKET

03 10/11 MRKD/MARKET

03 10/11 JOURNAL

03 10/11 JOURNAL

03 10/11 JOURNAL

01 10/12 MRKD/MARKET

03 10/12 MRKD/MARKET

QUANTITY DESCRIPTION

MARK TO MARKET

2,000 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

2,000 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-2,000 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

2,000 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-2,000 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-2,000 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-200 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,000 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

2,000 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

83,443.76

168,258.94

168,258.94

41,721.89

11,438.08

11,438.08

6,810.84

83,443.79

83,443.76

46,732.21

35,713.60

83,443.79

46,732.21

83,443.79

81,629.03

PRICE

DEBIT

CREDIT

81,210.94

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 10/01/06 TO 10/31/06 11 OF

17

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL:

FAX:

Statement of Account

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

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 10/13 MRKD/MARKET

03 10/13 MRKD/MARKET

01 10/16 MRKD/MARKET

03 10/16 MRKD/MARKET

01 10/17 MRKD/MARKET

03 10/17 MRKD/MARKET

03 10/17 JOURNAL

01 10/18 MRKD/MARKET

03 10/18 MRKD/MARKET

03 10/18 JOURNAL

03 10/18 JOURNAL

03 10/18 JOURNAL

03 10/18 JOURNAL

01 10/19 MRKD/MARKET

03 10/19 MRKD/MARKET

03 10/19 JOURNAL

03 10/19 JOURNAL

01 10/20 MRKD/MARKET

03 10/20 MRKD/MARKET

03 10/20 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

-1,000 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-1,500 CMS ENERGY CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,000 HCC INSURANCE HOLDINGS INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-400 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-4,000 CENTERPOINT ENERGY INC

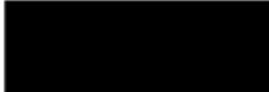
OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-1,100 CBRL GROUP INC

OFFSHORE ARRANGING FLIP  
TO 736FY0 FROM 746FY0  
-2,800 CENTERPOINT ENERGY INC  
OFFSHORE ARRANGING FLIP  
TO 736FY0 FROM 746FY0  
MARK TO MARKET  
MARK TO MARKET  
-200 CSX CORPORATION  
OFFSHORE ARRANGING FLIP  
TO 736FY0 FROM 746FY0  
44,673.17  
44,673.17  
7,146.36  
41,446.28  
55,821.02  
55,821.02  
46,677.68  
58,683.98  
16,957.77  
33,567.96  
159,149.10  
159,149.10  
22,131.37  
PRICE  
DEBIT  
97,799.89  
92,201.58  
25,626.41  
CREDIT  
97,799.89  
92,201.58  
25,626.41  
14,620.75  
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD  
20ST  
736FY  
PAGE  
UNDISCLOSED 10/01/06 TO 10/31/06 12 OF  
17  
CREDIT SUISSE SECURITIES (USA) LLC  
ELEVEN MADISON AVENUE  
NEW YORK, NY 10010-3629  
TEL:   
FAX: 

Statement of Account

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

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 10/23 MRKD/MARKET

03 10/23 MRKD/MARKET

03 10/23 JOURNAL

03 10/23 JOURNAL

01 10/24 MRKD/MARKET

03 10/24 MRKD/MARKET

01 10/25 MRKD/MARKET

01 10/25 WIRED

03 10/25 MRKD/MARKET

01 10/26 MRKD/MARKET

01 10/26 WIRED

03 10/26 MRKD/MARKET

01 10/27 MRKD/MARKET

01 10/27 WIRED

03 10/27 MRKD/MARKET

01 10/30 MRKD/MARKET

01 10/30 WIRED

03 10/30 MRKD/MARKET

03 10/30 JOURNAL

01 10/31 MRKD/MARKET

01 10/31 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

MARK TO MARKET

-200 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,500 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MGN

MARK TO MARKET

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MGN

MARK TO MARKET

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MGN

MARK TO MARKET

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MGN

MARK TO MARKET  
-800 CSX CORPORATION  
OFFSHORE ARRANGING FLIP  
TO 736FY0 FROM 746FY0  
MARK TO MARKET  
-75,000 GENERAL MTRS CORP CV C 33  
06.2500 07/15/2033  
OFFSHORE ARRANGING FLIP  
TO 736FY0 FROM 746FY0  
101,667.22  
1,796,119.71  
7,047.00  
147,512.70  
4,026.12  
5,479.00  
4,026.12  
30,108.71  
133,443.23  
133,443.23  
5,704.08  
14,191.00  
5,704.08  
247,903.25  
5,479.00  
247,903.25  
147,512.70  
22,524.65  
PRICE  
DEBIT  
141,802.38  
141,802.38  
7,224.82  
CREDIT  
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD  
20ST  
736FY  
PAGE  
UNDISCLOSED 10/01/06 TO 10/31/06 13 OF  
17  
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 \*\*\*

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 10/31 JOURNAL

03 10/31 MRKD/MARKET

03 10/31 JOURNAL

03 10/31 JOURNAL

03 10/31 JOURNAL

03 10/31 JOURNAL

QUANTITY DESCRIPTION

-125,000 LNG 2.25 08/01/12

02.2500 08/01/2012

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

29,450 GENERAL MOTORS

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,000 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-75 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

2,626 CHENIERE ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

70,823.22

2,646.54

15,438.22

1,038,996.00

101,667.22

PRICE

DEBIT

CREDIT

126,380.38

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 10/01/06 TO 10/31/06 14 OF

17

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL:

FAX:

Statement of Account

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

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 10/02/06 INTEREST

01 10/02/06 INTEREST

03 10/02/06 SUBST CHGD

03 10/10/06 SUBST CHGD

03 10/13/06 SUBST CHGD

03 10/25/06 SUBST CHGD

03 10/31/06 SUBST CHGD

DESCRIPTION

DEBIT INT @ AVG RATE 5.408

FOR 30 DAYS

FROM 09/01 TO 09/30

CLOSE BAL 17326007.53 DB

AVG BAL -18312042.91 DB

REBATE ON SHORT SALES

FOR THE MONTH OF SEPTEMBER

INTEREST CREDIT

PPL CORP

SUBSTITUTE DIVIDEND CHARGE

10/01/06 ON -116105 SHARES

UNISOURCE ENERGY CORP HLDGS CO

SUBSTITUTE DIVIDEND CHARGE

10/10/06 ON -10215 SHARES

HCC INSURANCE HOLDINGS INC

SUBSTITUTE DIVIDEND CHARGE

10/13/06 ON -72460 SHARES

AMERICAN FINL GROUP INC

SUBSTITUTE DIVIDEND CHARGE

10/25/06 ON -21490 SHARES

RPM INCORPORATED

SUBSTITUTE DIVIDEND CHARGE

10/31/06 ON -56490 SHARES

9,885.75

2,954.88

7,246.00

2,145.15

31,928.88

DEBIT

82,524.50

69,434.98

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 10/01/06 TO 10/31/06 15 OF

17

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

TYPE

LONG OR

SHORT(S)

EQUITIES

03

03

03

03

03

03

03

03

03

03

03

03

21,490 (S) AMERICAN FINL GROUP INC

\*CSSU RATING

14,674 (S) CBRL GROUP INC

\*CSSU RATING

61,367 (S) CMS ENERGY CORP

33,438 (S) CSX CORPORATION

\*CSSU RATING

:OUTPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

51,000 (S) CELGENE CORPORATION

179,549 (S) CENTERPOINT ENERGY INC

\*CSSU RATING

18,345 (S) EDO CORPORATION

\*CSSU RATING

:NEUTRAL

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

23.91000

:NEUTRAL

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

73,460 (S) HCC INSURANCE HOLDINGS INC

1,103 (S) MASCO CORP

\*CSSU RATING

116,180 (S) PPL CORP

56,490 (S) RPM INCORPORATED

10,215 (S) UNISOURCE ENERGY CORP HLDG CO

:UNDERPERFORM

INDEPENDENT RATING:4 STAR - Accumulate

PROVIDER:Standard & Poor's

34.52000

19.15000  
35.58000  
4,010,533.601,081,783.50363,449.70127,798.0039,543.008,580.603.187  
3.655  
2.361  
33.66000  
27.65000  
2,472,663.6030,497.9529,384.00970.641.188  
3.183  
438,628.952,201.40.502  
53.44000  
15.48000  
2,725,440.002,779,418.52107,729.403.876  
47.86000  
:NEUTRAL  
INDEPENDENT  
RATING:  
PROVIDER:Standard & Poor's  
43.91000  
:NOT RATED  
INDEPENDENT RATING:3 STAR - Hold  
PROVIDER:Standard & Poor's  
14.89000  
35.67000  
913,754.631,192,733.4613,375.201.121  
644,335.348,217.441.275  
1,028,511.4011,819.501.149  
DESCRIPTION  
PRICE  
MARKET  
VALUE  
ESTIMATED  
CURRENT  
ANNUAL  
INCOME YIELD %  
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD  
20ST  
736FY  
PAGE  
UNDISCLOSED 10/01/06 TO 10/31/06 16 OF  
17  
CREDIT SUISSE SECURITIES (USA) LLC  
ELEVEN MADISON AVENUE  
NEW YORK, NY 10010-3629  
TEL: [REDACTED]  
FAX: [REDACTED]



04.0000 11/15/2025  
02.0000 09/01/2021  
07/20/2031  
PPL ENERGY SUPPLY LLC CVT  
RPM INTL INC SR NT CV 33  
UNISOURCE ENERGY CORP CVT 144A  
VALASSIS COMMUNICATIONS INC SR  
NT CV1.

TOTAL PRICED PORTFOLIO

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

02.6250 05/15/2023  
01.3890 05/13/2033  
04.5000 03/01/2035  
01.0843 05/22/2033  
03.3750 07/15/2023  
10/30/2021  
01.7500 06/01/2008  
CENTERPOINT ENERGY INC CVT SER B  
03.7500 05/15/2023

56.00000  
50.50000  
146.37500  
128.37500  
441.12500  
136.75000  
99.50000  
99.50000  
98.00000  
158.25000  
46.62500  
138.75000  
53.50000  
107.50000  
62.75000

DESCRIPTION  
PRICE  
MARKET  
VALUE

1,120,000.00  
1,515,000.00  
1,024,625.00  
1,283,750.00  
2,757,031.25  
3,076,875.00  
124,375.00  
124,375.001,030,960.00  
2,532,000.00  
1,865,000.00  
4,162,500.00  
2,049,050.00  
537,500.00

495,097.50  
5,767,638.10  
ESTIMATED  
CURRENT  
ANNUAL  
INCOME YIELD %  
29,720.00  
2.654  
23,625.00  
10,937.50  
84,375.00  
2,812.50  
2,812.5042,080.00  
32,000.00  
78,750.00  
53,198.70  
22,500.00  
8,552.76  
36,119.78  
2.306  
.397  
2.742  
2.261  
2.261  
4.082  
1.264  
1.892  
2.596  
4.186  
1.727  
.626

INV  
REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

PAGE

UNDISCLOSED 10/01/06 TO 10/31/06 17 OF

17

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]

Statement of Account

You can receive Independent Third Party research on certain companies covered in CSSU's research reports, at no cost to you. You can access this Independent Research, if available from our designated providers, at ([www.credit-suisse.com/ir](http://www.credit-suisse.com/ir)) or by calling (1 877 291 2683) or emailing ([equity.research@credit-suisse.com](mailto:equity.research@credit-suisse.com)) to request a copy of this research.

Ratings indicated on this statement reflect the rating of the indicated Independent Research Provider (IRP) as of the last day of the period covered by the statement. An explanation of both CSSU and the indicated IRPs ratings and other important ratings related information can be found at ([www.credit-suisse.com/ir](http://www.credit-suisse.com/ir)) or obtained by calling (1 877 291 2683) or emailing ([equity.research@credit-suisse.com](mailto:equity.research@credit-suisse.com)). Explanations of the meanings of ratings have been provided to CSSU by such IRP, and CSSU assumes no responsibility for such explanations or the related ratings.

CSSU makes no representations or warranties regarding, and is not responsible or liable for (i) the research selection decisions of its Independent Research (IR) consultant, (ii) the content of the IR, including any rating or recommendation in the IR, (iii) customer transactions, to the extent they are based on the IR, or (iv) claims arising from, or in connection with, the inclusion of IR ratings in CSSU's confirmations and account statements or other materials.

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]