

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

0.83471757000 CHF/USD Short Market Value

0.83471757000 CHF/USD

Debit Balance

Short Balance

Net Portfolio Value

EURO

Exchange Rate:

Cash Balance

Long Market Value

1.32491001000 EUR/USD Short Market Value

1.32491001000 EUR/USD

Debit Balance

Short Balance

Net Portfolio Value

BRITISH POUND STERLING

Exchange Rate:

Cash Balance

Long Market Value

1.96599002000 GBP/USD Short Market Value

1.96599002000 GBP/USD

Debit Balance

Short Balance

Net Portfolio Value

91,869.49

180,614.50

180,614.50

112,036.52

91,869.49

148,438.30

180,614.50

148,438.30

180,614.50

270.87

112,036.52

226.09

148,438.30

226.09

148,438.30

270.87

226.09

226.09

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: [REDACTED]

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)

27,777,962.50

18,010,496.7115,053,453.7617,878,946.71

12,592,958.74

27,777,962.50

18,010,496.7115,053,453.7617,878,946.71

12,592,958.74

12,922,237.63

12,922,237.63

27,777,962.50

18,010,496.7115,053,453.7617,878,946.71

12,592,958.74

INV

REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

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

COMPANY INC

1 CABOT SQUARE

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This Statement is provided on behalf of Credit Suisse Securities (Europe)

Limited("CSSE") for information only. This is not a

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

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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

270.87

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

0.31

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

TEL: [REDACTED]

FAX: 212-538-5540

2.34

MONTH

0.31

YTD
2.34
270.87 100.00
Opening Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other
Closing Balance
INCOME SUMMARY
270.87
0.31
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
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CS SEC EUR LTD: F/B/O FINANCIAL TRUST
COMPANY INC
1 CABOT SQUARE
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MONTHLY ACTIVITY SUMMARY
DEBIT
CREDIT
270.56

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 11/01/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 1.390

FOR 31 DAYS

FROM 10/01 TO 10/31

CLOSE BAL 270.56 CR

AVG BAL 270.55 CR

DEBIT

CREDIT

0.31

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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

MONTH

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

112,036.52

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

295.03

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32,750.00

38,855.38

72,254.55DB
56,937.79DB
56,750.21DB
295.03
YTD
836.75
112,036.52 100.00
Opening Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other
Closing Balance
INCOME SUMMARY
112,036.52
295.03
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
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CS SEC EUR LTD: F/B/O FINANCIAL TRUST
COMPANY INC
1 CABOT SQUARE
LONDON E144QJ GBR
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MONTHLY ACTIVITY SUMMARY
DEBIT
CREDIT
111,741.49

Statement of Account

*** ALL AMOUNTS IN EURO ***

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST

INCOME ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 11/01/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 3.067

FOR 31 DAYS

FROM 10/01 TO 10/31

CLOSE BAL 111741.49 CR

AVG BAL 111733.02 CR

DEBIT

CREDIT

295.03

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ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

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FAX: 212-538-5540

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

91,869.49

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

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

359.89

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3,578.86

359.89

YTD
3,578.86
91,869.49 100.00
Opening Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other
Closing Balance
INCOME SUMMARY
91,869.49
359.89
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
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CS SEC EUR LTD: F/B/O FINANCIAL TRUST
COMPANY INC
1 CABOT SQUARE
LONDON E144QJ GBR
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MONTHLY ACTIVITY SUMMARY
DEBIT
CREDIT
91,509.60

Statement of Account

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

INCOME ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 11/01/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 4.631

FOR 31 DAYS

FROM 10/01 TO 10/31

CLOSE BAL 91509.60 CR

AVG BAL 91498.43 CR

DEBIT

CREDIT

359.89

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

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FAX: 212-538-5540

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

12,592,958.74

27,777,962.50

18,010,496.7115,053,453.7617,878,946.71

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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NEW YORK, NY 10010-3629

124,070.34

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FAX: 212-538-5540
127,201.85
74,384.00
790,992.84
537,720.34
54,784.75DB
77,515.51DB 1,271,051.96DB
31,156.79

YTD
28,280.32
27,777,962.50
60.67
18,010,496.71- 39.33
Opening Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other

Closing Balance

INCOME SUMMARY

2,210,444.22
2,210,444.22
2,825,492.95
1,270,617.70
1,739,545.18
124,070.34

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST

CS SEC EUR LTD: F/B/O FINANCIAL TRUST
COMPANY INC
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MONTHLY ACTIVITY SUMMARY

DEBIT
CREDIT
2,232,495.13

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 11/01 MRKD/MARKET

01 11/01 WIRED

03 11/01 MRKD/MARKET

03 11/01 JOURNAL

01 11/02 MRKD/MARKET

01 11/02 WIRED

03 11/02 MRKD/MARKET

03 11/02 JOURNAL

03 11/02 JOURNAL

03 11/02 JOURNAL

01 11/03 MRKD/MARKET

03 11/03 MRKD/MARKET

03 11/03 JOURNAL

01 11/06 MRKD/MARKET

01 11/06 JOURNAL

03 11/06 MRKD/MARKET

03 11/06 JOURNAL

01 11/07 MRKD/MARKET

QUANTITY DESCRIPTION

MARK TO MARKET

FUNDS PAID BY WIRE

CITIBANK

MARK TO MARKET

-350 AMERICAN FINL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MGN

MARK TO MARKET

-450 CELGENE CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,400 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-250 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-3,500 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-789,000 VALASSIS COMMUNICATIONS CVT 144A

01.0843 05/22/2033

TO 736FY0 FROM 746FY0

MARK TO MARKET

-1,500 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

127,280.98

116,431.14

494,310.55

116,431.14

28,958.26

40,934.28

8,754.30

40,934.28

153,185.94

21,607.63

6,148.00

154,895.48

22,364.68

7,675.00

138,977.17

16,801.26

154,895.48

PRICE

DEBIT

CREDIT

138,977.17

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

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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

03 11/07 MRKD/MARKET

01 11/08 MRKD/MARKET

01 11/08 WIRED

03 11/08 MRKD/MARKET

03 11/08 JOURNAL

01 11/09 MRKD/MARKET

01 11/09 WIRED

01 11/09 JOURNAL

01 11/09 JOURNAL

03 11/09 MRKD/MARKET

03 11/09 JOURNAL

03 11/09 JOURNAL

03 11/09 JOURNAL

01 11/10 MRKD/MARKET

01 11/10

CNC

01 11/10

CNG

QUANTITY DESCRIPTION

MARK TO MARKET

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CS FUTURES

MARK TO MARKET

500 HCC INSURANCE HOLDINGS INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CS FUTURES

789,000 VALASSIS COMMUNICATIONS CVT 144A

01.0843 05/22/2033

TO 736FY0 FROM 746FY0

-789,000 VALASSIS COMMUNICATIONS INC SR

01.0843 05/22/2033

TO 736FY0 FROM 746FY0

MARK TO MARKET

-1,400 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,000 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-800 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-125,000 LNG 2.25 08/01 144A

02.2500 08/01/2012

CONVERSION DELIVER

125,000 LNG 2.25 08/01/12

02.2500 08/01/2012

CONVERSION RECEIVE

167,337.34

12,539.81

44,070.61

115,166.60

27,072.50

494,310.55

5,368.00

494,310.55

PRICE

DEBIT

195,468.69

6,778.00

195,468.69

16,159.35

115,166.60

CREDIT

127,280.98

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

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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

03 11/10 MRKD/MARKET

03 11/10 JOURNAL

01 11/14 MRKD/MARKET

01 11/14 JOURNAL

03 11/14 MRKD/MARKET

03 11/14 JOURNAL

03 11/14 JOURNAL

03 11/15 JOURNAL

01 11/16 MRKD/MARKET

03 11/16 MRKD/MARKET

01 11/17 MRKD/MARKET

03 11/17 MRKD/MARKET

01 11/20 MRKD/MARKET

01 11/20 WIRED

03 11/20 MRKD/MARKET

01 11/21 MRKD/MARKET

01 11/21

CNG

01 11/21

CNG

QUANTITY DESCRIPTION

MARK TO MARKET

-750 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-100,000 EDO 4 11/15/25

04.0000 11/15/2025

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

3,900 EDO CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,464 EDO CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,500 CENTERPOINT 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
3,000,000 PPL ENERGY SUPPLY LLC CVT "CONTRA"
02.6250 05/15/2023
CONVERSION RECEIVE
3,000,000 PPL ENERGY SUPPLY CVT "CONTRA"
02.6250 05/15/2023
CONVERSION RECEIVE
92,698.79
92,698.79
30,622.89
30,622.89
8,639.00
143,435.23
69,253.10
143,435.23
24,093.16
31,022.16
81,966.30
24,564.68
24,564.68
95,943.89
PRICE
DEBIT
CREDIT
167,337.34
14,641.27
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CREDIT SUISSE SECURITIES (USA) LLC
ELEVEN MADISON AVENUE
NEW YORK, NY 10010-3629
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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 11/21

CNC

03 11/21 MRKD/MARKET

01 11/22 MRKD/MARKET

01 11/22 JOURNAL

03 11/22 MRKD/MARKET

03 11/22 JOURNAL

01 11/24 MRKD/MARKET

03 11/24 MRKD/MARKET

03 11/24 JOURNAL

01 11/27 MRKD/MARKET

03 11/27 MRKD/MARKET

01 11/28 MRKD/MARKET

01 11/28 WIRED

QUANTITY DESCRIPTION

-3,000,000 PPL 2.625 05/15/23

02.6250 05/15/2023

CONVERSION DELIVER

MARK TO MARKET

MARK TO MARKET

-120,000 UNISOURCE ENERGY CORP SR NT CV 4.

04.5000 03/01/2035

TO 736FY0 FROM 746FY0

MARK TO MARKET

-2,000 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-900 CMS ENERGY CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-700 AMERICAN FINL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

2,000 UNISOURCE ENERGY CORP HLDGS CO

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,300 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-700 RPM INCORPORATED
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

210,659.63

129,164.82

5,468.00

70,501.79

70,501.79

14,166.58

210,659.63

44,178.49

72,840.00

36,030.52

13,710.62

63,850.11

40,187.16

69,253.10

63,850.11

132,617.40

PRICE

DEBIT

CREDIT

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

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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

03 11/28 MRKD/MARKET

01 11/29 MRKD/MARKET

03 11/29 MRKD/MARKET

01 11/30 MRKD/MARKET

03 11/30 MRKD/MARKET

03 11/30 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

15,400 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

PRICE

DEBIT

287,745.37

31,456.13

534,243.34

CREDIT

129,164.82

287,745.37

31,456.13

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INCOME ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 11/01/06 INTEREST

01 11/01/06 INTEREST

03 11/06/06 SUBST CHGD

03 11/08/06 SUBST CHGD

DESCRIPTION

DEBIT INT @ AVG RATE 5.410

FOR 31 DAYS

FROM 10/01 TO 10/31

CLOSE BAL 15449255.52 DB

AVG BAL -16639095.53 DB

REBATE ON SHORT SALES

FOR THE MONTH OF OCTOBER

INTEREST CREDIT

MASCO CORP

SUBSTITUTE DIVIDEND CHARGE

11/06/06 ON -1103 SHARES

CBRL GROUP INC

SUBSTITUTE DIVIDEND CHARGE

11/08/06 ON -14674 SHARES

2,054.36

242.66

DEBIT

77,515.51

76,681.02

CREDIT

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

INCOME ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 11/13/06 INTEREST

01 11/15/06 INTEREST

01 11/15/06 INTEREST

01 11/15/06 INTEREST

DESCRIPTION

RPM INTL INC SR NT CV 33

01.3890 05/13/2033

INTEREST CREDIT

11/13/06 ON 3830000 BONDS

PPL 2.625 05/15/23

02.6250 05/15/2023

INTEREST CREDIT

11/15/06 ON 3000000 BONDS

CNP 3.75 05/15/23

03.7500 05/15/2023

INTEREST CREDIT

11/15/06 ON 2250000 BONDS

EDO 4 11/15/25

04.0000 11/15/2025

INTEREST CREDIT

11/15/06 ON 952000 BONDS

19,040.00

42,187.50

39,375.00

DEBIT

CREDIT

26,599.35

PAGE

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: 212-538-5540

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

03

03

03

22,540 (S) AMERICAN FINL GROUP INC

*CSSU RATING

19,174 (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

102,330 (S) PPL CORP

62,840 (S) RPM INCORPORATED

8,215 (S) UNISOURCE ENERGY CORP HLDG CO

:OUTPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

51,450 (S) CELGENE CORPORATION

183,249 (S) CENTERPOINT ENERGY INC

:NEUTRAL

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

21.93000

: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
36.35000
20.17000
36.73000
3,719,695.501,267,482.80301,736.95112,563.0043,988.006,900.603.026
3.471
2.287
30.19000
28.69000
2,202,662.4031,645.0729,184.00970.641.325
3.067
284,673.331,557.72.547
55.73000
16.35000
2,867,308.502,996,121.15109,949.403.670
52.21000

:NEUTRAL
INDEPENDENT
RATING:
PROVIDER:Standard & Poor's
42.89000
:NOT RATED
INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's
16.21000
35.86000
1,009,348.071,199,086.6813,375.201.115
822,372.8610,737.441.306
1,176,813.4012,397.001.053

DESCRIPTION
PRICE
MARKET
VALUE
ESTIMATED
CURRENT
ANNUAL
INCOME YIELD %

PAGE
736FY UNDISCLOSED 11/01/06 TO 11/30/06 16 OF 17

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*** ALL AMOUNTS IN US DOLLAR ***

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

PORTFOLIO

TYPE

01

01

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

2,250,000

952,000

1,600,000

4,000,000

3,000,000

3,000,000

3,830,000

500,000

AMERICAN FINL GROUP INC OHIO SR

01.4861 06/02/2033

NT CV1.

CBRL GROUP INC

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

PPL ENERGY SUPPLY CVT "CONTRA"

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

02.6250 05/15/2023

01.3890 05/13/2033

04.5000 03/01/2035

04.5000 03/01/2035

60.75000

50.12500

156.37500

129.00000

460.00000

143.87500

94.37500

142.12500

46.75000

PPL ENERGY SUPPLY LLC CVT "CONTRA" 146.00000

02.6250 05/15/2023

146.00000

57.75000

109.62500

109.62500

DESCRIPTION

PRICE

MARKET

VALUE

1,215,000.00

1,503,750.00

1,094,625.00

1,290,000.00

2,875,000.00

3,237,187.50

898,450.00

2,274,000.00

1,870,000.00

4,380,000.00

4,380,000.00

2,211,825.00

548,125.00

131,550.009,767,465.79

ESTIMATED

CURRENT

ANNUAL

INCOME YIELD %

29,720.00

2.446

23,625.00

10,937.50

84,375.00

38,080.00

32,000.00

78,750.00

78,750.00

53,198.70

22,500.00

5,400.00104,913.20

2.158

.380

2.606

4.238

1.407

1.798

1.798

2.405

4.105

4.105

1.074

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UNDISCLOSED 11/01/06 TO 11/30/06 17 OF 17

CREDIT SUISSE SECURITIES (USA) LLC

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NEW YORK, NY 10010-3629

TEL: [REDACTED]

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Statement of Account

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