

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
20ST [REDACTED] UNDISCLOSED 09/01/06 TO 09/30/06 10 OF 17

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

| TYPE | DATE | TRANSACTION | QUANTITY | DESCRIPTION | PRICE | DEBIT | CREDIT |
|------|-------|-------------|----------|--------------------------------|-------|------------|------------|
| 01 | 09/01 | MRKD/MARKET | | MARK TO MARKET | | 196,391.17 | |
| 01 | 09/01 | WIRED | | FUNDS PAID BY WIRE | | 6,802.00 | |
| | | | | WIRE TO CITIBANK FUT MGN | | | |
| 03 | 09/01 | MRKD/MARKET | | MARK TO MARKET | | | 196,391.17 |
| 03 | 09/01 | JOURNAL | -3,742 | CBRL GROUP INC | | | 139,149.74 |
| | | | | OFFSHORE ARRANGING FLIP | | | |
| | | | | TO 736FY0 FROM 746FY0 | | | |
| 01 | 09/05 | MRKD/MARKET | | MARK TO MARKET | | | 97,929.87 |
| 03 | 09/05 | MRKD/MARKET | | MARK TO MARKET | | 97,929.87 | |
| 03 | 09/05 | JOURNAL | -250 | UNISOURCE ENERGY CORP HLDGS CO | | | 8,625.10 |
| | | | | OFFSHORE ARRANGING FLIP | | | |
| | | | | TO 736FY0 FROM 746FY0 | | | |
| 01 | 09/06 | MRKD/MARKET | | MARK TO MARKET | | | 209,711.43 |
| 01 | 09/06 | JOURNAL | -1,875 | MASCO CORP | | | 50,989.69 |
| | | | | OFFSHORE ARRANGING FLIP | | | |
| | | | | TO 736FY0 FROM 746FY0 | | | |
| 03 | 09/06 | MRKD/MARKET | | MARK TO MARKET | | 209,711.43 | |
| 03 | 09/06 | JOURNAL | -2,280 | PPL CORP | | | 79,706.58 |
| | | | | OFFSHORE ARRANGING FLIP | | | |
| | | | | TO 736FY0 FROM 746FY0 | | | |
| 01 | 09/07 | MRKD/MARKET | | MARK TO MARKET | | | 50,774.76 |
| 01 | 09/07 | JOURNAL | 1,875 | MASCO CORP | | 50,989.69 | |
| | | | | OFFSHORE ARRANGING FLIP | | | |
| | | | | TO 736FY0 FROM 746FY0 | | | |
| 01 | 09/07 | JOURNAL | 1,875 | MASCO CORP | | 51,010.31 | |
| | | | | OFFSHORE ARRANGING FLIP | | | |
| | | | | TO 736FY0 FROM 746FY0 | | | |
| 03 | 09/07 | MRKD/MARKET | | MARK TO MARKET | | 50,774.76 | |
| 03 | 09/07 | JOURNAL | -6,000 | MASCO CORP | | | 160,201.80 |
| | | | | OFFSHORE ARRANGING FLIP | | | |
| | | | | TO 736FY0 FROM 746FY0 | | | |
| 03 | 09/07 | JOURNAL | -4,102 | CENTERPOINT ENERGY INC | | | 59,381.59 |
| | | | | OFFSHORE ARRANGING FLIP | | | |
| | | | | TO 736FY0 FROM 746FY0 | | | |



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

