

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
20ST [REDACTED] UNDISCLOSED 03/01/07 TO 03/31/07 10 OF 13

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

| TYPE | DATE | TRANSACTION | QUANTITY | DESCRIPTION | PRICE | DEBIT | CREDIT |
|------|-------|-------------|------------|--|-----------|--------------|--------------|
| 03 | 03/08 | MRKD/MARKET | | MARK TO MARKET | | | 1,700.50 |
| 03 | 03/08 | JOURNAL | -81,697 | RPM INCORPORATED OFFSHORE ARRANGING FLIP TO [REDACTED] | | | 1,825,927.95 |
| 03 | 03/08 | JOURNAL | -62,267 | CMS ENERGY CORP OFFSHORE ARRANGING FLIP TO [REDACTED] | | | 1,057,293.60 |
| 03 | 03/08 | JOURNAL | -73,060 | HCC INSURANCE HOLDINGS INC OFFSHORE ARRANGING FLIP TO [REDACTED] | | | 2,246,595.00 |
| 03 | 03/08 | JOURNAL | -34,010 | AMERICAN FINL GROUP INC OFFSHORE ARRANGING FLIP TO [REDACTED] | | | 1,136,274.07 |
| 01 | 03/08 | SOLD | -2,000,000 | AMERICAN FINL GROUP INC CVT 01.4861 06/02/2033 DONE AT CITIGROUP GLOBAL MARKETS, INC. | 58.20970 | | 1,172,119.89 |
| 01 | 03/08 | SOLD | -1,600,000 | HCC 2 09/01/21 02.0000 09/01/2021 DONE AT CITIGROUP GLOBAL MARKETS, INC. | 144.12399 | | 2,306,606.09 |
| 03 | 03/08 | BOUGHT | 73,060 | HCC INSURANCE HOLDINGS INC DONE AT CITIGROUP GLOBAL MARKETS, INC. | 30.70000 | 2,246,595.00 | |
| 03 | 03/08 | BOUGHT | 34,010 | AMERICAN FINL GROUP INC CORRECTION DONE AT CITIGROUP GLOBAL MARKETS, INC. | 33.40999 | 1,137,974.57 | |
| 01 | 03/08 | SOLD | -700,000 | CMS 3.375 07/15/23 03.3750 07/15/2023 DONE AT J.P. MORGAN SECURITIES, INC. | 164.44940 | | 1,154,623.94 |
| 01 | 03/08 | SOLD | -3,830,000 | RPM INTL INC SR NT CV 33 01.3890 05/13/2033 DONE AT MERRILL LYNCH, PIERCE, FENNER AND SMITH, INC. | 61.94089 | | 2,389,330.42 |



CREDIT SUISSE SECURITIES(USA)LLC
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