

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

0.80397485000 CHF/USD Short Market Value

0.80397485000 CHF/USD

Debit Balance

Short Balance

Net Portfolio Value

EURO

Exchange Rate:

Cash Balance

Long Market Value

1.30292000000 EUR/USD Short Market Value

1.30292000000 EUR/USD

Debit Balance

Short Balance

Net Portfolio Value

BRITISH POUND STERLING

Exchange Rate:

Cash Balance

Long Market Value

1.96399000000 GBP/USD Short Market Value

1.96399000000 GBP/USD

Debit Balance

Short Balance

Net Portfolio Value

92,618.14

181,901.10

181,901.10

112,648.48

92,618.14

146,771.95

181,901.10

146,771.95

181,901.10

271.48

112,648.48

218.26

146,771.95

218.26

146,771.95

271.48

218.26

218.26

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: [REDACTED]

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)

17,089,796.25

14,753,999.248,763,559.9114,619,899.24

8,192,136.34

17,089,796.25

14,753,999.248,763,559.9114,619,899.24

8,192,136.34

8,521,027.65

8,521,027.65

17,089,796.25

14,753,999.248,763,559.9114,619,899.24

8,192,136.34

INV

REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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

COMPANY INC

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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:

FAX:

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

271.48

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

0.31

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

TEL: [REDACTED]

FAX: [REDACTED]

0.31

MONTH

0.31

YTD
0.31
271.48 100.00
Opening Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other
Closing Balance
INCOME SUMMARY
271.48
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
271.17

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 01/02/07 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 1.609

FOR 31 DAYS

FROM 12/01 TO 12/31

CLOSE BAL 271.17 CR

AVG BAL 271.17 CR

DEBIT

CREDIT

0.31

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL:

FAX:

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

112,648.48

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

322.64

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

TEL:

FAX:

322.64

322.64

YTD
322.64
112,648.48 100.00
Opening Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other
Closing Balance
INCOME SUMMARY
112,648.48
322.64
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
112,325.84

Statement of Account

*** ALL AMOUNTS IN EURO ***

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST

INCOME ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 01/02/07 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 3.335

FOR 31 DAYS

FROM 12/01 TO 12/31

CLOSE BAL 112325.84 CR

AVG BAL 112325.84 CR

DEBIT

CREDIT

322.64

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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

92,618.14

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

384.41

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TEL:

FAX:

384.41

384.41

YTD
384.41
92,618.14 100.00
Opening Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other
Closing Balance
INCOME SUMMARY
92,618.14
384.41
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
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COMPANY INC
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MONTHLY ACTIVITY SUMMARY
DEBIT
CREDIT
92,233.73

Statement of Account

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

INCOME ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 01/02/07 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 4.907

FOR 31 DAYS

FROM 12/01 TO 12/31

CLOSE BAL 92233.73 CR

AVG BAL 92233.73 CR

DEBIT

CREDIT

384.41

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

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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

8,192,136.34

17,089,796.25

14,753,999.248,763,559.9114,619,899.24

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

58,561.94DB

2,145.65DB

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TEL: [REDACTED]
FAX: [REDACTED]

58,561.94DB
2,145.65DB
11,812.50
34,369.94
11,812.50
34,369.94
10,233.85
YTD
10,233.85
17,089,796.25
53.67
14,753,999.24- 46.33
Opening Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other

Closing Balance
INCOME SUMMARY

2,840,730.70
2,840,730.70
5,856,339.33
3,645,938.80
1,254,731.28
2,145.65

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
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MONTHLY ACTIVITY SUMMARY

DEBIT
CREDIT
3,467,277.46

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 01/02 MRKD/MARKET
03 01/02 MRKD/MARKET
01 01/03 MRKD/MARKET
03 01/03 MRKD/MARKET
01 01/04 MRKD/MARKET
03 01/04 MRKD/MARKET
01 01/05 WIRED
01 01/08 MRKD/MARKET
01 01/08 JOURNAL
03 01/08 MRKD/MARKET
03 01/08 JOURNAL
01 01/09 MRKD/MARKET
03 01/09 MRKD/MARKET
03 01/09 JOURNAL
03 01/09 JOURNAL
01 01/10 MRKD/MARKET
01 01/10 DELIVERED
01 01/10 JOURNAL
01 01/10 RECEIVED
03 01/10 MRKD/MARKET
03 01/10 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET
FUNDS PAID BY WIRE
WIRE TO CITIBANK FUT MGN
MARK TO MARKET
-37,214 PPL CORP
CLOSE SHORT VS BOX
MARK TO MARKET
37,214 PPL CORP
CLOSE SHORT VS BOX
MARK TO MARKET
MARK TO MARKET
-5,000 RPM INCORPORATED
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
-5,500 CENTERPOINT ENERGY INC
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
MARK TO MARKET

-380,000 UNISOURCE ENERGY CORP CVT 144A
04.5000 03/01/2035
CONVERSION DELIVER
-680,000 UNISOURCE ENERGY CORP SR NT CV 4.

04.5000 03/01/2035
TO 736FY0 FROM 746FY0
380,000 UNISOURCE ENERGY CORP SR NT CV 4.

04.5000 03/01/2035
CONVERSION RECEIVE
MARK TO MARKET

1,103 MASCO CORP
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0

1,968.68
32,232.60
758,876.60
94,074.17
1,968.68
124,584.38
124,584.38
110,900.97
1,593,496.83

PRICE

DEBIT

11,494.73
92,560.02
100,026.29
9,191.00

CREDIT

11,494.73
92,560.02
100,026.29
1,593,496.83

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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 01/10 JOURNAL
01 01/11 MRKD/MARKET
03 01/11 MRKD/MARKET
01 01/12 MRKD/MARKET
03 01/12 MRKD/MARKET
01 01/16 MRKD/MARKET
03 01/16 MRKD/MARKET
01 01/17 MRKD/MARKET
01 01/17 JOURNAL
01 01/17 JOURNAL
03 01/17 MRKD/MARKET
03 01/17 JOURNAL
01 01/18 MRKD/MARKET
03 01/18 MRKD/MARKET
01 01/19 MRKD/MARKET
03 01/19 MRKD/MARKET
03 01/19 JOURNAL
03 01/19 JOURNAL
01 01/22 MRKD/MARKET
01 01/22

TND

QUANTITY DESCRIPTION

8,215 UNISOURCE ENERGY CORP HLDGS CO
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
MARK TO MARKET
-380,000 UNISOURCE ENERGY CORP SR NT CV 4.
04.5000 03/01/2035
TO 736FY0 FROM 746FY0
680,000 UNISOURCE ENERGY CORP SR NT CV 4.
04.5000 03/01/2035
TO 736FY0 FROM 746FY0
MARK TO MARKET
-2,100 CBRL GROUP INC
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET

MARK TO MARKET

-2,100 RPM INCORPORATED
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0

-1,050 CBRL GROUP INC
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0

MARK TO MARKET

4,000,000 MASCO CORP CVT CONTRA
07/20/2031

TENDER CHARGE

01/22/07 ON 4000000 SHARES

49,396.28

72,228.55

73,482.55

16,210.30

16,210.30

46,875.18

758,876.60

41,656.61

96,083.25

73,482.55

PRICE

DEBIT

300,422.55

112,709.76

21,839.44

67,370.64

112,709.76

21,839.44

67,370.64

41,656.61

424,078.10

CREDIT

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL:

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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 01/22

TND

03 01/22 MRKD/MARKET

01 01/23 MRKD/MARKET

01 01/23

TND

03 01/23 MRKD/MARKET

03 01/23 JOURNAL

03 01/23 JOURNAL

03 01/23 JOURNAL

03 01/23 JOURNAL

01 01/24 MRKD/MARKET

03 01/24 MRKD/MARKET

01 01/25 MRKD/MARKET

03 01/25 MRKD/MARKET

03 01/25 JOURNAL

01 01/26 MRKD/MARKET

03 01/26 MRKD/MARKET

03 01/26 JOURNAL

QUANTITY DESCRIPTION

-4,000,000 MASCO CORP CVT

07/20/2031

TENDER CREDIT

01/22/07 ON 4000000 SHARES

MARK TO MARKET

MARK TO MARKET

-4,000,000 MASCO CORP CVT CONTRA

07/20/2031

TENDER CREDIT

MARK TO MARKET

-1,050 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,050 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,050 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,050 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

-3,600 RPM INCORPORATED
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-400 CSX CORPORATION
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0

12,716.41

12,716.41

14,513.37

49,396.28

158,357.40

158,357.40

106,009.73

106,009.73

81,083.62

49,396.29

49,396.29

72,228.55

84,407.34

1,871,200.00

84,407.34

49,460.97

PRICE

DEBIT

CREDIT

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

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FAX:

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 01/29 MRKD/MARKET

03 01/29 MRKD/MARKET

01 01/30 MRKD/MARKET

03 01/30 MRKD/MARKET

03 01/30 JOURNAL

01 01/31 MRKD/MARKET

03 01/31 MRKD/MARKET

03 01/31 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

500 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

700 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

INCOME ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 01/02/07 INTEREST

01 01/02/07 INTEREST

01 01/02/07 DIVIDEND

03 01/02/07 SUBST CHGD

DESCRIPTION

DEBIT INT @ AVG RATE 5.412

FOR 31 DAYS

FROM 12/01 TO 12/31

CLOSE BAL 12268309.03 DB

AVG BAL -12566560.34 DB

REBATE ON SHORT SALES

FOR THE MONTH OF DECEMBER

INTEREST CREDIT

PPL CORP

CASH DIVIDEND CREDIT

01/01/07 ON 37214 SHARES

PPL CORP

SUBSTITUTE DIVIDEND CHARGE

01/01/07 ON -41799 SHARES

11,494.73

DEBIT

58,561.94

69,053.65

10,233.85

CREDIT

PRICE

DEBIT

7,218.45

90,313.53

23,022.50

52,079.06

32,193.46

CREDIT

7,218.45

90,313.53

52,079.06

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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

INCOME ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 01/16/07 INTEREST

03 01/16/07 SUBST CHGD

03 01/25/07 SUBST CHGD

03 01/31/07 SUBST CHGD

DESCRIPTION

CMS 3.375 07/15/23

03.3750 07/15/2023

INTEREST CREDIT

01/15/07 ON 700000 BONDS

HCC INSURANCE HOLDINGS INC

SUBSTITUTE DIVIDEND CHARGE

01/15/07 ON -72960 SHARES

AMERICAN FINL GROUP INC

SUBSTITUTE DIVIDEND CHARGE

01/25/07 ON -33810 SHARES

RPM INCORPORATED

SUBSTITUTE DIVIDEND CHARGE

01/31/07 ON -71497 SHARES

12,511.98

3,381.00

7,296.00

DEBIT

CREDIT

11,812.50

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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 ***

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

01

01

33,810 (S) AMERICAN FINL GROUP INC

*CSSU RATING

18,824 (S) CBRL GROUP INC

*CSSU RATING

62,267 (S) CMS ENERGY CORP

33,838 (S) CSX CORPORATION

*CSSU RATING

*CSSU RATING

12,981 (S) EDO CORPORATION

*CSSU RATING

2,000,000

3,000,000

700,000

:OUTPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

51,450 (S) CELGENE CORPORATION

180,999 (S) CENTERPOINT ENERGY INC

:NEUTRAL

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

23.22000

:NEUTRAL

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

72,960 (S) HCC INSURANCE HOLDINGS INC

77,197 (S) RPM INCORPORATED

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
03.3750 07/15/2023
52.12500
161.12500
1,563,750.00
1,127,875.00
23,625.00
2.095
31.23000
23.23000
62.00000
2,278,540.801,793,286.311,240,000.00
29,184.0054,037.9029,720.00
1.281
3.013
2.397
301,418.821,557.72.517
53.68000
17.26000
2,761,836.003,124,042.74108,599.403.476
35.32000
:NEUTRAL
INDEPENDENT
RATING:
PROVIDER:Standard & Poor's
46.88000
:NOT RATED
INDEPENDENT RATING:3 STAR - Hold
PROVIDER:Standard & Poor's
16.69000
36.79000
1,039,236.231,244,900.0212,453.4013,535.201.198
1.087
882,469.1210,541.441.195
1,194,169.2013,524.001.133
DESCRIPTION
PRICE
MARKET
VALUE
ESTIMATED
CURRENT
ANNUAL
INCOME YIELD %
PAGE
736FY UNDISCLOSED 01/01/07 TO 01/31/07 15 OF 16
CREDIT SUISSE SECURITIES (USA) LLC
ELEVEN MADISON AVENUE
NEW YORK, NY 10010-3629

TEL:
FAX:



Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

PORTFOLIO

TYPE

01

01

01

01

01

01

01

01

LONG OR

SHORT(S)

1,000,000

625,000

2,130,000

952,000

1,600,000

3,830,000

120,000

CSX CORP BOND CVT

CELGENE CORP CVT

10/30/2021

01.7500 06/01/2008

CENTERPOINT ENERGY INC CVT SER B

03.7500 05/15/2023

EDO CORP CVT SR SUB NTS

HCC INS HLDGS INC NT CVT

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

04.0000 11/15/2025

02.0000 09/01/2021

01.3890 05/13/2033

04.5000 03/01/2035

04.5000 03/01/2035

131.00000

443.62500

152.50000

95.75000

146.25000

63.75000

111.75000

111.75000

DESCRIPTION

PRICE

MARKET

VALUE

1,310,000.00

2,772,656.25

3,248,250.00

911,540.00

2,340,000.00

2,441,625.00

134,100.00

134,100.002,335,797.01

ESTIMATED

10,937.50

79,875.00

38,080.00

32,000.00

53,198.70

5,400.00

5,400.0024,003.14

CURRENT

ANNUAL

INCOME YIELD %

.394

2.459

4.178

1.368

2.179

4.027

4.027

1.028

PAGE

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