

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

0.82109895000 CHF/USD Short Market Value

0.82109895000 CHF/USD

Debit Balance

Short Balance

Net Portfolio Value

EURO

Exchange Rate:

Cash Balance

Long Market Value

1.32307001000 EUR/USD Short Market Value

1.32307001000 EUR/USD

Debit Balance

Short Balance

Net Portfolio Value

BRITISH POUND STERLING

Exchange Rate:

Cash Balance

Long Market Value

1.96372003000 GBP/USD Short Market Value

1.96372003000 GBP/USD

Debit Balance

Short Balance

Net Portfolio Value

93,014.16

182,653.76

182,653.76

112,972.95

93,014.16

149,471.12

182,653.76

149,471.12

182,653.76

271.79

112,972.95

223.16

149,471.12

223.16

149,471.12

271.79

223.16

223.16

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

██████████
██████████

PAGE

UNDISCLOSED 02/01/07 TO 02/28/07 1 OF
CS SEC EUR LTD: F/B/O FINANCIAL TRUST
COMPANY INC

1 CABOT SQUARE
LONDON E144QJ GBR

15

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: ██████████
FAX: ██████████

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)

14,991,311.90

13,791,850.956,648,287.9813,656,400.95

8,207,573.92

14,991,311.90

13,791,850.956,648,287.9813,656,400.95

8,207,573.92

8,539,921.96

8,539,921.96

14,991,311.90

13,791,850.956,648,287.9813,656,400.95

8,207,573.92

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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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]

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

271.79

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

0.31

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

0.62

MONTH

0.31

YTD

0.62

271.79

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

271.79

0.31

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

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

COMPANY INC

1 CABOT SQUARE

LONDON E144QJ GBR

15

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

271.48

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]

Statement of Account

*** ALL AMOUNTS IN SWISS FRANC ***

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 02/01/07 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 1.724

FOR 31 DAYS

FROM 01/01 TO 01/31

CLOSE BAL 271.48 CR

AVG BAL 271.47 CR

DEBIT

CREDIT

0.31

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

██████████
██████████

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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

112,972.95

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

324.47

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

647.11

324.47

YTD

647.11

112,972.95

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

112,972.95

324.47

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

15

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

112,648.48

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 02/01/07 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 3.345

FOR 31 DAYS

FROM 01/01 TO 01/31

CLOSE BAL 112648.48 CR

AVG BAL 112638.07 CR

DEBIT

CREDIT

324.47

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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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 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

93,014.16

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

396.02

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

780.43

396.02

YTD

780.43

93,014.16

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

93,014.16

396.02

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

92,618.14

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 BRITISH POUND STERLING ***

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 02/01/07 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 5.034

FOR 31 DAYS

FROM 01/01 TO 01/31

CLOSE BAL 92618.14 CR

AVG BAL 92605.73 CR

DEBIT

CREDIT

396.02

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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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

8,207,573.92

14,991,311.90

13,791,850.956,648,287.9813,656,400.95

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

47,962.91DB

9,686.63

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

106,524.85DB

7,540.98

57,649.54

11,812.50
92,019.48
YTD
10,233.85
14,991,311.90
13,791,850.9552.08
47.92
Opening
Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other

Closing Balance

INCOME SUMMARY

1,664,971.51
1,664,971.51
7,008,112.97
1,716,028.24
2,858,115.25
9,686.63

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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CS SEC EUR LTD: F/B/O FINANCIAL TRUST
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1 CABOT SQUARE
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MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

5,856,339.33

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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 02/01 MRKD/MARKET

03 02/01 MRKD/MARKET

01 02/02 MRKD/MARKET

03 02/02 MRKD/MARKET

03 02/02 JOURNAL

01 02/05 MRKD/MARKET

03 02/05 MRKD/MARKET

01 02/06 MRKD/MARKET

01 02/06 JOURNAL

03 02/06 MRKD/MARKET

03 02/06 JOURNAL

01 02/07 MRKD/MARKET

01 02/07 WIRED

03 02/07 MRKD/MARKET

03 02/07 JOURNAL

01 02/08 MRKD/MARKET

03 02/08 MRKD/MARKET

03 02/08 JOURNAL

01 02/09 MRKD/MARKET

03 02/09 MRKD/MARKET

03 02/09 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

-100 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

-1,000,000 CSX 0.0 10/30/21

10/30/2021

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

33,838 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MGN

MARK TO MARKET

-1,500 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET
MARK TO MARKET
-800 EDO CORPORATION
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
MARK TO MARKET
MARK TO MARKET
-800 EDO CORPORATION
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0

73,497.37
59,560.83
59,560.83
19,676.91
73,497.37
20,006.19
5,407.00
6,714.80
71,315.11
1,263,172.57
6,714.80
71,346.76
65,173.95
71,346.76
PRICE
DEBIT
271,746.72
271,746.72
23,641.38
23,641.38
4,684.30
65,173.95
1,333,191.00

CREDIT
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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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 ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 02/12 MRKD/MARKET

01 02/12 JOURNAL

03 02/12 MRKD/MARKET

03 02/12 JOURNAL

01 02/13 MRKD/MARKET

03 02/13 MRKD/MARKET

03 02/13 JOURNAL

01 02/14 MRKD/MARKET

03 02/14 MRKD/MARKET

01 02/15 MRKD/MARKET

03 02/15 MRKD/MARKET

03 02/15 JOURNAL

03 02/15 JOURNAL

03 02/15 JOURNAL

01 02/16 MRKD/MARKET

03 02/16 MRKD/MARKET

03 02/16 JOURNAL

03 02/16 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

-952,000 EDO 4 11/15/25

04.0000 11/15/2025

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

14,581 EDO CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-1,400 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

-200 AMERICAN FINL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-300 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-2,000 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-1,000 RPM INCORPORATED
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0

-700 CBRL GROUP INC
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0

33,523.71

48,950.21

36,011.48

48,950.21

23,100.32

14,241.62

79,722.49

29,860.77

51,774.72

363,504.32

57,659.60

57,659.60

32,605.34

79,722.49

29,860.77

7,144.51

PRICE

DEBIT

CREDIT

51,774.72

947,048.32

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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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 ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 02/16 JOURNAL

01 02/20 MRKD/MARKET

03 02/20 MRKD/MARKET

03 02/20 JOURNAL

03 02/20 JOURNAL

01 02/21 MRKD/MARKET

03 02/21 MRKD/MARKET

03 02/21 JOURNAL

01 02/22 MRKD/MARKET

03 02/22 MRKD/MARKET

03 02/22 JOURNAL

01 02/23 MRKD/MARKET

03 02/23 MRKD/MARKET

03 02/23 JOURNAL

01 02/26 MRKD/MARKET

03 02/26 MRKD/MARKET

03 02/26 JOURNAL

01 02/27 MRKD/MARKET

03 02/27 MRKD/MARKET

01 02/28 MRKD/MARKET

QUANTITY DESCRIPTION

-1,200 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-2,100 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,100 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-100 HCC INSURANCE HOLDINGS INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-2,700 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

1,800 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET
MARK TO MARKET
-1,200 CBRL GROUP INC
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0

MARK TO MARKET
MARK TO MARKET
MARK TO MARKET

540,204.08
36,611.05
78,485.46
83,944.35
70,414.25
70,414.25
57,349.23
540,204.08
22,065.31
22,065.31
130,590.41
78,485.46
52,297.65
52,297.65
3,248.03
53,376.13
25,244.11
25,244.11
49,287.71

PRICE

DEBIT

CREDIT

21,714.93

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

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CREDIT SUISSE SECURITIES (USA) LLC

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NEW YORK, NY 10010-3629

TEL: [REDACTED]

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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 02/28 MRKD/MARKET

QUANTITY DESCRIPTION

MARK TO MARKET

PRICE

DEBIT

CREDIT

36,611.05

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

██████████
██████████

PAGE

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INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 02/01/07 INTEREST

01 02/01/07 INTEREST

03 02/05/07 SUBST CHGD

03 02/08/07 SUBST CHGD

DESCRIPTION

DEBIT INT @ AVG RATE 5.408

FOR 31 DAYS

FROM 01/01 TO 01/31

CLOSE BAL 8763559.91 DB

AVG BAL -10298373.87 DB

REBATE ON SHORT SALES

FOR THE MONTH OF JANUARY

INTEREST CREDIT

MASCO CORP

SUBSTITUTE DIVIDEND CHARGE

02/05/07 ON -1103 SHARES

CBRL GROUP INC

SUBSTITUTE DIVIDEND CHARGE

02/08/07 ON -20024 SHARES

2,803.36

242.66

DEBIT

47,962.91

63,808.91

CREDIT

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

03 02/28/07 SUBST CHGD

DESCRIPTION

CMS ENERGY CORP

SUBSTITUTE DIVIDEND CHARGE

02/28/07 ON -62267 SHARES

DEBIT

3,113.35

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

██████████
██████████

PAGE

UNDISCLOSED 02/01/07 TO 02/28/07 14 OF

15

PORTFOLIO

TYPE

LONG OR

SHORT(S)

EQUITIES

03

03

03

03

34,010 (S) AMERICAN FINL GROUP INC

*CSSU RATING

24,624 (S) CBRL GROUP INC

*CSSU RATING

35.00000

:NEUTRAL

INDEPENDENT RATING:

PROVIDER:Standard & Poor's

46.66000

:NOT RATED

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

62,267 (S) CMS ENERGY CORP

51,450 (S) CELGENE CORPORATION

17.45000

53.30000

1,086,559.152,742,285.0012,453.401.146

1,148,955.8413,789.441.200

1,190,350.0013,604.001.143

DESCRIPTION

PRICE

MARKET

VALUE

ESTIMATED
CURRENT
ANNUAL
INCOME YIELD %
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

03

03

03

01

01

01

01

01

01

01

01

01

LONG OR

SHORT(S)

184,199 (S) CENTERPOINT ENERGY INC

*CSSU RATING

17.84000

:NEUTRAL

INDEPENDENT RATING:2 STAR - Avoid

PROVIDER:Standard & Poor's

73,060 (S) HCC INSURANCE HOLDINGS INC

81,697 (S) RPM INCORPORATED

2,000,000

3,000,000

700,000

625,000

2,130,000

1,600,000

3,830,000

120,000

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

CELGENE CORP CVT

HCC INS HLDGS INC NT CVT

RPM INTL INC SR NT CV 33

03.3750 07/15/2023

01.7500 06/01/2008

CENTERPOINT ENERGY INC CVT SER B

03.7500 05/15/2023

UNISOURCE ENERGY CORP CVT 144A

120,000 (S) UNISOURCE ENERGY CORP SR NT CV

4.5% 03/3

TOTAL PRICED PORTFOLIO

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

02.0000 09/01/2021
01.3890 05/13/2033
04.5000 03/01/2035
04.5000 03/01/2035
51.75000
167.87500
440.25000
157.62500
147.00000
64.09300
112.87500
112.87500
1,552,500.00
1,175,125.00
2,751,562.50
3,357,412.50
2,352,000.00
2,454,761.90
135,450.00
135,450.001,199,460.95
23,625.00
10,937.50
79,875.00
32,000.00
53,198.70
5,400.00
5,400.0022,157.862.010
.398
2.379
1.361
2.167
3.987
3.987
1.847
31.35000
23.40000
60.62500
2,290,431.001,911,709.801,212,500.00
29,224.0057,187.9029,720.00
1.276
2.991
2.451
DESCRIPTION
PRICE
MARKET
VALUE
3,286,110.16ESTIMATED
CURRENT
ANNUAL

INCOME YIELD %
125,255.323.812

INV

REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

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Statement of Account

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