

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

0.79987202000 CHF/USD Short Market Value

0.79987202000 CHF/USD

Debit Balance

Short Balance

Net Portfolio Value

EURO

Exchange Rate:

Cash Balance

Long Market Value

1.26857000000 EUR/USD Short Market Value

1.26857000000 EUR/USD

Debit Balance

Short Balance

Net Portfolio Value

BRITISH POUND STERLING

Exchange Rate:

Cash Balance

Long Market Value

1.87143002000 GBP/USD Short Market Value

1.87143002000 GBP/USD

Debit Balance

Short Balance

Net Portfolio Value

91,163.38

170,605.88

170,605.88

111,479.21

91,163.38

141,419.18

170,605.88

141,419.18

170,605.88

270.26

111,479.21

216.17

141,419.18

216.17

141,419.18

270.26

216.17

216.17

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

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UNDISCLOSED 09/01/06 TO 09/30/06 1 OF
CS SEC EUR LTD: F/B/O FINANCIAL TRUST
COMPANY INC

1 CABOT SQUARE
LONDON E144QJ GBR

17

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

1.00000000000 USD/USD Short Market Value

1.00000000000 USD/USD

Debit Balance

Short Balance

Net Portfolio Value

TOTAL PORTFOLIO VALUE (USD)

TOTAL PORTFOLIO VALUE (USD)

25,489,222.50

17,149,789.8917,326,007.5317,149,789.89

8,163,214.97

25,489,222.50

17,149,789.8917,326,007.5317,149,789.89

8,163,214.97

8,475,456.20

8,475,456.20

25,489,222.50

17,149,789.8917,326,007.5317,149,789.89

8,163,214.97

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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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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

270.26

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.

1.73

MONTH

0.31

YTD

1.73

270.26

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

270.26

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

LONDON E144QJ GBR

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MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

269.95

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 09/01/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 1.109

FOR 31 DAYS

FROM 08/01 TO 08/31

CLOSE BAL 269.95 CR

AVG BAL 269.95 CR

DEBIT

CREDIT

0.31

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

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UNDISCLOSED 09/01/06 TO 09/30/06 4 OF

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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

111,479.21

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

268.60

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

32,750.00

38,855.38

72,254.55DB

56,937.79DB

57,307.52DB

268.60

YTD

279.44
111,479.21
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

111,479.21

268.60

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

111,210.61

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

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Statement of Account

*** ALL AMOUNTS IN EURO ***

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 09/01/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 2.805

FOR 31 DAYS

FROM 08/01 TO 08/31

CLOSE BAL 111210.61 CR

AVG BAL 111210.61 CR

DEBIT

CREDIT

268.60

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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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 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

91,163.38

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

355.81

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

2,872.75

355.81

YTD

2,872.75

91,163.38

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

91,163.38

355.81

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

90,807.57

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Statement of Account

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

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 09/01/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 4.613

FOR 31 DAYS

FROM 08/01 TO 08/31

CLOSE BAL 90807.57 CR

AVG BAL 90807.57 CR

DEBIT

CREDIT

355.81

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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██████████

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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

8,163,214.97

25,489,222.50

17,149,789.89 17,326,007.53 17,149,789.89

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

27,250.00

34,331.17

53.41DB

38,830.38DB

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

663,790.99

448,062.02
54,784.75DB
100,358.14DB 1,111,011.95DB
25,663.37DB

YTD
28,280.32
25,489,222.50
17,149,789.8959.78
40.22
Opening
Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other
Closing Balance

INCOME SUMMARY

1,596,780.58
176,217.64
1,596,780.58
2,538,608.75
511,571.81
38,830.38

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
17

MONTHLY ACTIVITY SUMMARY

DEBIT
2,164,424.20
CREDIT
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 ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 09/01 MRKD/MARKET

01 09/01 WIRED

03 09/01 MRKD/MARKET

03 09/01 JOURNAL

01 09/05 MRKD/MARKET

03 09/05 MRKD/MARKET

03 09/05 JOURNAL

01 09/06 MRKD/MARKET

01 09/06 JOURNAL

03 09/06 MRKD/MARKET

03 09/06 JOURNAL

01 09/07 MRKD/MARKET

01 09/07 JOURNAL

01 09/07 JOURNAL

03 09/07 MRKD/MARKET

03 09/07 JOURNAL

03 09/07 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MGN

MARK TO MARKET

-3,742 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-250 UNISOURCE ENERGY CORP HLDGS CO

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-2,280 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-6,000 MASCO CORP

OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
-4,102 CENTERPOINT ENERGY INC
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0

59,381.59
51,010.31
50,774.76
160,201.80
50,989.69
209,711.43
79,706.58
50,774.76
97,929.87

PRICE
DEBIT
196,391.17
6,802.00
196,391.17
139,149.74
97,929.87
8,625.10
209,711.43
50,989.69

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: ██████████
FAX: ██████████

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 09/07 JOURNAL

01 09/08 MRKD/MARKET

01 09/08 JOURNAL

03 09/08 MRKD/MARKET

01 09/11 MRKD/MARKET

03 09/11 MRKD/MARKET

01 09/12 MRKD/MARKET

03 09/12 MRKD/MARKET

01 09/13 MRKD/MARKET

03 09/13 MRKD/MARKET

01 09/14 MRKD/MARKET

03 09/14 MRKD/MARKET

01 09/15 MRKD/MARKET

03 09/15 MRKD/MARKET

01 09/18 MRKD/MARKET

QUANTITY DESCRIPTION

-11,000 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET

10,907.90
53,680.06
43,948.28
84,312.49
24,730.85
51,010.31
106,524.07
10,907.90
53,680.06
43,948.28
84,312.49
24,730.85
5,098.58
51,010.31
51,010.31
51,010.32
51,010.32
106,524.07
51,010.32

PRICE

DEBIT

CREDIT

158,721.32

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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TEL: [REDACTED]

FAX: [REDACTED]

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 09/18 JOURNAL

01 09/18 JOURNAL

03 09/18 MRKD/MARKET

03 09/18 JOURNAL

01 09/19 MRKD/MARKET

03 09/19 MRKD/MARKET

03 09/19 JOURNAL

03 09/19 JOURNAL

03 09/19 JOURNAL

01 09/20 MRKD/MARKET

01 09/20 WIRED

03 09/20 MRKD/MARKET

03 09/20 JOURNAL

01 09/21 MRKD/MARKET

03 09/21 MRKD/MARKET

01 09/22 MRKD/MARKET

01 09/22 WIRED

01 09/22 JOURNAL

QUANTITY DESCRIPTION

1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-300 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-2,300 SUPERVALU INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-2,300 SUPERVALU INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

2,300 SUPERVALU INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MGN

MARK TO MARKET

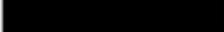
-1,500 MASCO CORP

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
-2,000,000 AMGEN INC NT ZER CV 32
03/01/2032
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
1,488,750.00
121,404.15
11,243.00
68,429.83
35,460.62
5,778.00
35,460.62
42,532.24
121,404.15
33,668.31
68,429.83
29,512.66
5,098.58
9,535.92
29,512.66
68,543.68
51,010.32
PRICE
DEBIT
50,063.07
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
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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 09/22 MRKD/MARKET

03 09/22 JOURNAL

03 09/22 JOURNAL

01 09/25 MRKD/MARKET

01 09/25 WIRED

01 09/25 JOURNAL

03 09/25 MRKD/MARKET

03 09/25 JOURNAL

01 09/26 MRKD/MARKET

03 09/26 MRKD/MARKET

01 09/27 MRKD/MARKET

01 09/27

TND

01 09/27

TND

03 09/27 MRKD/MARKET

01 09/28 MRKD/MARKET

03 09/28 MRKD/MARKET

01 09/29 MRKD/MARKET

03 09/29 MRKD/MARKET

QUANTITY DESCRIPTION

MARK TO MARKET

1,060 AMGEN

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,245 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MGN

-5,152 MASCO CORP

CLOSE SHORT VS BOX

MARK TO MARKET

5,152 MASCO CORP

CLOSE SHORT VS BOX

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

-4,000,000 SVU 0.0 11/02/31

11/02/2031

TENDER CREDIT

09/27/06 ON 4000000 SHARES

4,000,000 SVU 0.0 11/31 CONTRA

11/02/2031

TENDER CHARGE

09/27/06 ON 4000000 SHARES

MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET

172,324.05

33,245.21

33,245.21

105,016.60

105,016.60

128,472.06

172,324.05

128,472.06

53,667.46

34,051.88

53,667.46

6,149.00

PRICE

DEBIT

33,668.31

74,024.08

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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██████████

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

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FAX: ██████████

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 09/01/06 INTEREST

03 09/08/06 SUBST CHGD

03 09/11/06 SUBST CHGD

03 09/15/06 SUBST CHGD

03 09/22/06 SUBST CHGD

DESCRIPTION

DEBIT INT @ AVG RATE 5.408

FOR 31 DAYS

FROM 08/01 TO 08/31

CLOSE BAL 18731135.02 DB

AVG BAL -21549109.48 DB

REBATE ON SHORT SALES

12/15/2049

INTEREST CHARGE

INTERNATIONAL FEES

08-2006

REBATE ON SHORT SALES

FOR THE MONTH OF AUGUST

INTEREST CREDIT

HCC 2 09/01/21

02.0000 09/01/2021

INTEREST CREDIT

09/01/06 ON 1600000 BONDS

UNISOURCE ENERGY CORP CVT 144A

04.5000 03/01/2035

INTEREST CREDIT

09/01/06 ON 500000 BONDS

CENTERPOINT ENERGY INC

SUBSTITUTE DIVIDEND CHARGE

09/08/06 ON -152347 SHARES

GENERAL MOTORS

SUBSTITUTE DIVIDEND CHARGE

09/09/06 ON -58950 SHARES

CSX CORPORATION

SUBSTITUTE DIVIDEND CHARGE

09/15/06 ON -30738 SHARES

EDO CORPORATION

SUBSTITUTE DIVIDEND CHARGE

09/22/06 ON -18345 SHARES

550.35

3,073.80

14,737.50

22,852.05

11,250.00

75,544.87

16,000.00

DEBIT

100,358.14

53.41

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

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ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

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FAX: [REDACTED]

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE

LONG OR

SHORT(S)

EQUITIES

03

03

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21,490 (S) AMERICAN FINL GROUP INC

*CSSU RATING

10,174 (S) CBRL GROUP INC

*CSSU RATING

59,867 (S) CMS ENERGY CORP

31,038 (S) CSX CORPORATION

*CSSU RATING

:OUTPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

51,000 (S) CELGENE CORPORATION

169,249 (S) CENTERPOINT ENERGY INC

*CSSU RATING

:NEUTRAL

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

3,026 (S) CHENIERE ENERGY INC

*CSSU RATING

18,345 (S) EDO CORPORATION

*CSSU RATING

29,450 (S) GENERAL MOTORS

*CSSU RATING

29.71000

:OUTPERFORM

INDEPENDENT RATING:Sell

PROVIDER:Market Edge Research

22.88000

:UNDERPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

33.26000

:NEUTRAL

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

979,507.0029,450.003.007

419,733.602,201.40.524
89,902.4643.30000
14.32000
2,208,300.002,423,645.68101,549.404.190
46.93000
:NEUTRAL
INDEPENDENT
RATING:
PROVIDER:Standard & Poor's
40.43000
:NOT RATED
INDEPENDENT RATING:3 STAR - Hold
PROVIDER:Standard & Poor's
14.44000
32.83000
864,479.481,018,977.5412,415.201.218
411,334.825,697.441.385
1,008,525.7011,819.501.172
DESCRIPTION
PRICE
MARKET
VALUE
ESTIMATED
CURRENT
ANNUAL
INCOME YIELD %
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

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17

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

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03

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LONG OR

SHORT(S)

72,460 (S) HCC INSURANCE HOLDINGS INC

1,103 (S) MASCO CORP

*CSSU RATING

116,105 (S) PPL CORP

57,090 (S) RPM INCORPORATED

2,300 (S) SUPERVALU INC

2,000,000

3,000,000

700,000

1,000,000

625,000

2,250,000

125,000

1,052,000

75,000

1,600,000

4,000,000

3,000,000

10,215 (S) UNISOURCE ENERGY CORP HLDG CO

AMERICAN FINL GROUP INC OHIO SR

NT CV1.

CBRL GROUP INC

01.4861 06/02/2033

LYON ZERO 32

04/03/2032

CMS ENERGY CORP SR NT-B CV 23

CSX CORP BOND CVT

CELGENE CORP CVT
CHENIERE ENERGY INC CVT 144A
EDO CORP CVT SR SUB NTS
GENERAL MTRS CORP CV C 33
HCC INS HLDGS INC NT CVT
MASCO CORP CVT
PPL ENERGY SUPPLY LLC CVT
02.6250 05/15/2023
03.3750 07/15/2023
10/30/2021
01.7500 06/01/2008
CENTERPOINT ENERGY INC CVT SER B
03.7500 05/15/2023
02.2500 08/01/2012
04.0000 11/15/2025
06.2500 07/15/2033
02.0000 09/01/2021
07/20/2031
:UNDERPERFORM
INDEPENDENT RATING:4 STAR - Accumulate
PROVIDER:Standard & Poor's
32.90000
18.99000
29.65000
33.33000
54.87500
48.50000
142.87500
118.75000
358.25000
127.50000
105.75000
96.12500
22.96000
154.62500
46.50000
132.12500
3,819,854.501,084,139.1068,195.00340,465.951,097,500.00
1,455,000.00
1,000,125.00
1,187,500.00
2,239,062.50
2,868,750.00
132,187.50
1,011,235.00
1,722,000.00
2,474,000.00
1,860,000.00
3,963,750.00
127,715.5036,537.601,518.008,580.6029,720.00
23,625.00

10,937.50
84,375.00
2,812.50
42,080.00
117,150.00
32,000.00
78,750.00

3.343
3.370
2.226
2.520
2.708
2.362

.488
2.941
2.128
4.161
6.803
1.293
1.987

32.88000
27.42000

DESCRIPTION

PRICE

MARKET

VALUE

2,382,484.8030,244.26ESTIMATED

970.64CURRENT

ANNUAL

INCOME YIELD %

28,984.001.217

3.209

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

TYPE

01

01

01

01

LONG OR

SHORT(S)

3,830,000

4,000,000

500,000

789,000

RPM INTL INC SR NT CV 33

01.3890 05/13/2033

SUPERVALU INC SR CVT BOND "CONTRA"

11/02/2031

UNISOURCE ENERGY CORP CVT 144A

VALASSIS COMMUNICATIONS INC SR

NT CV1.

TOTAL PRICED PORTFOLIO

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

04.5000 03/01/2035

01.0843 05/22/2033

56.62500

32.50000

103.25000

62.50000

DESCRIPTION

PRICE

MARKET

VALUE

2,168,737.50

1,300,000.00

516,250.00

493,125.00

8,339,432.61

ESTIMATED

CURRENT

ANNUAL INCOME YIELD %

53,198.70

2.453

22,500.00

8,552.76

138,262.18

4.358

1.734

1.658

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD



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Statement of Account

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ELEVEN MADISON AVENUE
NEW YORK, NY 10010-3629
TEL: [REDACTED]
FAX: [REDACTED]