

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

0.80567193000 CHF/USD Short Market Value

0.80567193000 CHF/USD

Debit Balance

Short Balance

Net Portfolio Value

EURO

Exchange Rate:

Cash Balance

Long Market Value

1.26130000000 EUR/USD Short Market Value

1.26130000000 EUR/USD

Debit Balance

Short Balance

Net Portfolio Value

BRITISH POUND STERLING

Exchange Rate:

Cash Balance

Long Market Value

1.82160000000 GBP/USD Short Market Value

1.82160000000 GBP/USD

Debit Balance

Short Balance

Net Portfolio Value

89,794.40

163,569.47

163,569.47

3,411,184.88

2,761,498.283,307,689.492,761,498.28

103,495.39

89,794.40

4,302,527.48

3,483,077.784,171,988.753,483,077.78

130,538.73

163,569.47

4,302,527.48

3,483,077.784,171,988.753,483,077.78

130,538.73

163,569.47

268.73

216.50

216.50

268.73

216.50

216.50

INV

REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

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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.

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

COMPANY INC

9 WEST 57TH STREET, 27TH FLOOR

NEW YORK NY 10019

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 )

37,998,088.50

26,802,830.3629,982,392.9326,475,292.86

7,688,158.07

37,998,088.50

26,802,830.3629,982,392.9326,475,292.86

7,688,158.07

7,982,482.77

7,982,482.77

37,998,088.50

26,802,830.3629,982,392.9326,475,292.86

7,688,158.07

INV

REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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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

268.73

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

0.18

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

0.20

MONTH

0.18

YTD

0.20

268.73

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

268.73

0.18

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

268.55

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

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UNDISCLOSED 04/01/06 TO 04/30/06 3 OF

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

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Statement of Account

\*\*\* ALL AMOUNTS IN SWISS FRANC \*\*\*

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 04/03/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 0.715

FOR 31 DAYS

FROM 03/01 TO 03/31

CLOSE BAL 268.55 CR

AVG BAL 268.55 CR

DEBIT

CREDIT

0.18

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

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

103,495.39

3,411,184.88

3,411,184.88

2,761,498.283,307,689.492,761,498.28

55.26

MONTH

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

10,016.01DB

2,814.45DB

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

36,648.48DB

1,145.85  
7,201.56  
14,200.00  
23,594.33  
YTD  
2,761,498.2844.74  
Opening  
Balance  
Purchases  
Sales  
Funds Received  
Funds Withdrawn  
Net Total Cash Income  
Foreign Exchange  
Repurchase Agreements  
Rev Repur Agreements  
Other  
Closing Balance

INCOME SUMMARY

262,902.36  
546,191.21  
262,902.36  
895,615.06  
623,257.36  
2,814.45

MONTHLY ACTIVITY SUMMARY

DEBIT  
815,734.46

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

██████████  
██████████

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

9 WEST 57TH STREET, 27TH FLOOR  
NEW YORK NY 10019

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

TEL: ██████████  
FAX: ██████████

Statement of Account

\*\*\* ALL AMOUNTS IN EURO \*\*\*

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 04/03 MRKD/MARKET  
03 04/03 MRKD/MARKET  
01 04/04 MRKD/MARKET  
03 04/04 MRKD/MARKET  
01 04/05 MRKD/MARKET  
03 04/05 MRKD/MARKET  
01 04/06 MRKD/MARKET  
03 04/06 MRKD/MARKET  
01 04/07 MRKD/MARKET  
03 04/07 MRKD/MARKET  
01 04/10 MRKD/MARKET  
03 04/10 MRKD/MARKET  
01 04/11 MRKD/MARKET  
03 04/11 MRKD/MARKET  
01 04/12 MRKD/MARKET  
03 04/12 MRKD/MARKET  
01 04/13 MRKD/MARKET  
03 04/13 MRKD/MARKET  
01 04/18 MRKD/MARKET  
03 04/18 MRKD/MARKET  
01 04/19 MRKD/MARKET  
03 04/19 MRKD/MARKET  
01 04/20 MRKD/MARKET  
03 04/20 MRKD/MARKET  
01 04/21 MRKD/MARKET  
03 04/21 MRKD/MARKET  
01 04/24 MRKD/MARKET  
03 04/24 MRKD/MARKET  
01 04/25 MRKD/MARKET  
03 04/25 MRKD/MARKET  
01 04/26 MRKD/MARKET  
03 04/26 MRKD/MARKET  
03 04/26 JOURNAL

QUANTITY DESCRIPTION

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  
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

15,064 DEUTSCHE POST AG  
OFFSHORE ARRANGING FLIP  
TO 736FY0 FROM 746FY0

PRICE

DEBIT

25,905.62  
25,905.62  
1,822.08  
1,822.08  
14,962.22  
4,027.40  
31,118.88  
30,593.94  
30,593.94  
34,285.16  
34,285.16  
13,248.56  
15,034.50  
1,066.52  
25,849.98  
21,650.46  
12,201.54  
6,840.86  
1,749.80  
233.60  
316,193.36  
13,248.56  
15,034.50  
1,066.52  
25,849.98  
21,650.46  
12,201.54

6,840.86  
1,749.80  
233.60  
14,962.22  
4,027.40  
31,118.88

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 EURO \*\*\*

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 04/27 MRKD/MARKET

01 04/27 JOURNAL

03 04/27 MRKD/MARKET

03 04/27 JOURNAL

01 04/28 MRKD/MARKET

01 04/28 JOURNAL

03 04/28 MRKD/MARKET

QUANTITY DESCRIPTION

MARK TO MARKET

-400,000 KFW 0.5 02/03/10

00.5000 02/03/2010

TO 736FY0 FROM 746FY0

MARK TO MARKET

14,650 DEUTSCHE POST AG

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-400,000 KFW 0.5 02/03/10

00.5000 02/03/2010

TO 736FY0 FROM 746FY0

MARK TO MARKET

307,064.00

16,704.72

446,960.27

16,704.72

PRICE

DEBIT

5,606.52

448,654.79

5,606.52

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: ██████████

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Statement of Account

\*\*\* ALL AMOUNTS IN EURO \*\*\*

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 04/03/06 INTEREST

DESCRIPTION

DEBIT INT @ AVG RATE 2.753

01 04/03/06 INTEREST

FOR 31 DAYS

FROM 03/01 TO 03/31

CLOSE BAL 4136621.90 DB

AVG BAL -4225676.86 DB

REBATE ON SHORT SALES

FOR THE MONTH OF

INTEREST CREDIT

DEBIT

10,016.01

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

██████  
██████

PAGE

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25

7,201.56

PORTFOLIO

TYPE

LONG OR

SHORT(S)

EQUITIES

03

03

01

01

80,552 (S) DEUTSCHE POST AG

17,498 (S) DEUTSCHE POSTBANK AG

OTHER ASSETS

2,040,000

700,000

KREDITANSTALT FUER WIEDERAUFBAU

BOND

DEUTSCHE POSTBANK AG CVT

TOTAL PRICED PORTFOLIO

112.41130

00.5000 02/03/2010

02.6500 07/02/2007

159.71348

2,293,190.52

1,117,994.36

649,686.60

10,200.00  
18,550.00  
28,750.00  
.445  
1.659  
4.425  
21.14000  
60.50000  
1,702,869.281,058,629.00DESCRIPTION  
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 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

89,794.40

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

349.77

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

1,178.17

349.77

YTD

1,178.17

89,794.40

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

89,794.40

58,651.28

36,072.47

349.77

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

112,023.44

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

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

9 WEST 57TH STREET, 27TH FLOOR

NEW YORK NY 10019

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 \*\*\*

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 04/05 WIRED

01 04/05 WIRED

01 04/19 WIRED

01 04/27 WIRED

QUANTITY DESCRIPTION

FUNDS RECEIVED BY WIRE

FUNDS PAID BY WIRE

WIRE TO LONDON

FUNDS PAID BY WIRE

HSBC

FUNDS PAID BY WIRE

WIRE TO LONDON

FUNDS PAID BY WIRE

WIRE TO LONDON

FUNDS RECEIVED BY WIRE

FUNDS RECEIVED BY WIRE

FUNDS RECEIVED BY WIRE

FUNDS RECEIVED BY WIRE

FUNDS PAID BY WIRE

WIRE TO LONDON

PRICE

DEBIT

35,477.68

10,627.05

33.16

84.77

283.47

344.44

983.53

10,809.25

12,428.62

CREDIT

23,651.78

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 BRITISH POUND STERLING \*\*\*

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 04/03/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 4.338

FOR 31 DAYS

FROM 03/01 TO 03/31

CLOSE BAL 112023.44 CR

AVG BAL 95049.78 CR

DEBIT

CREDIT

349.77

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

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ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

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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

7,688,158.07

37,998,088.50

26,802,830.3629,982,392.9326,475,292.86

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

38,854.51

56,857.81

1,612.28DB

135,556.64DB

41,456.60DB

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

332,439.17  
200,910.44  
5,584.92DB  
550,931.26DB  
22,835.82DB  
YTD  
330.75  
37,871,022.50  
26,802,830.3658.44  
41.36  
127,066.00  
.20  
Opening  
Balance  
Purchases  
Sales  
Funds Received  
Funds Withdrawn  
Net Total Cash Income  
Foreign Exchange  
Repurchase Agreements  
Rev Repur Agreements  
Other  
Closing Balance

INCOME SUMMARY

3,210,719.51  
3,507,100.07  
3,226,887.51  
4,899,405.45  
4,406,656.86  
41,456.60

MONTHLY ACTIVITY SUMMARY

DEBIT

3,974,560.06

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

██████████  
██████████

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COMPANY INC

9 WEST 57TH STREET, 27TH FLOOR

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Statement of Account

\*\*\* ALL AMOUNTS IN US DOLLAR \*\*\*

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 04/03 MRKD/MARKET

03 04/03 MRKD/MARKET

03 04/03 JOURNAL

03 04/03 RECEIVED

03 04/03 DELIVERED

01 04/04 MRKD/MARKET

03 04/04 MRKD/MARKET

03 04/04 JOURNAL

01 04/05 JOURNAL

01 04/05 MRKD/MARKET

03 04/05 MRKD/MARKET

01 04/06 MRKD/MARKET

01 04/06 WIRED

01 04/06 RECEIVED

01 04/06 JOURNAL

01 04/06 DELIVERED

03 04/06 MRKD/MARKET

03 04/06 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

MARK TO MARKET

-700 DUKE ENERGY CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

81,141 DUKE ENERGY CORP

MERGER CHARGE

-81,141 DUKE ENERGY HLDG CORP

MERGER CREDIT

MARK TO MARKET

MARK TO MARKET

4,000 SUPERVALU INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

FROM 746FY0 TO 736FY0

746FY0 TO 736FY0 USD/GBP

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MGN

100,000 CONSECO INC CVT

03.5000 09/30/2035

CONVERSION RECEIVE

800 CMS ENERGY CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-100,000 CONSECO INC CVT 144A

03.5000 09/30/2035  
CONVERSION DELIVER  
MARK TO MARKET  
1,300 CMS ENERGY CORP  
OFFSHORE ARRANGING FLIP  
TO 736FY0 FROM 746FY0  
386,365.35  
16,915.08  
10,418.32  
97,584.47  
97,584.47  
386,365.35  
18,304.00  
43,899.16  
124,285.56  
43,899.16  
62,303.41  
PRICE  
DEBIT  
195,357.85  
CREDIT  
195,357.85  
20,636.13  
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

PAGE  
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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 04/06 JOURNAL

03 04/06 JOURNAL

01 04/07 MRKD/MARKET

01 04/07 JOURNAL

03 04/07 MRKD/MARKET

03 04/07 JOURNAL

03 04/07 JOURNAL

01 04/10 JOURNAL

01 04/10 MRKD/MARKET

01 04/10 JOURNAL

03 04/10 MRKD/MARKET

03 04/10 JOURNAL

01 04/11 MRKD/MARKET

01 04/11 WIRED

01 04/11 JOURNAL

QUANTITY DESCRIPTION

-700 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-800 DUKE ENERGY HLDG CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-100,000 CONSECO INC CVT

03.5000 09/30/2035

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

3,000 CONSECO INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,200 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

WIRE POSTED IN ERROR

AS OF 3/31 FR 74681 TO [REDACTED]

MARK TO MARKET

250,000 CENTERPOINT ENERGY INC CVT SER B

03.7500 05/15/2023

TO 736FY0 FROM 746FY0

MARK TO MARKET

-14,030 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS PAID BY WIRE

-200,000 CONSECO INC CVT

WIRE TO CITIBANK FUT MGN

03.5000 09/30/2035

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

13,485.00

226,963.89

286,926.79

80,841.65

172,283.08

312,574.61

39,745.53

16,168.00

80,841.65

327,829.93

76,830.00

23,525.51

327,829.93

112,998.06

PRICE

DEBIT

CREDIT

42,716.04

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

██████████  
██████████

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25

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

01 04/11 JOURNAL

03 04/11 MRKD/MARKET

03 04/11 JOURNAL

03 04/11 JOURNAL

03 04/11 JOURNAL

03 04/11 JOURNAL

01 04/12 ADJUSTMENT

01 04/12 JOURNAL

01 04/12 MRKD/MARKET

01 04/12 WIRED

01 04/12 JOURNAL

01 04/12 JOURNAL

01 04/12 JOURNAL

03 04/12 MRKD/MARKET

QUANTITY DESCRIPTION

-100,000 GENERAL MTRS CORP CV C 33

06.2500 07/15/2033

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

6,000 CONSECO INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

39,350 GENERAL MOTORS

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-380 AMERICAN FINL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-380 AMERICAN FINL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

WFR REC AS OF 3/31

REV ENTRY AS OF 3/31

MARK TO MARKET

FUNDS PAID BY WIRE

200,000 CONSECO INC CVT

-200,000 CONSECO INC CVT

03.5000 09/30/2035

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-670 CONSECO INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

17,095.32

174,398.27

WIRES TO CITIBANK FUT MGN

03.5000 09/30/2035

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

226,963.89

16,168.00

174,398.27

6,556.00

226,963.89

15,836.58

16,168.00

15,836.58

771,928.95

312,574.61

154,620.00

PRICE

DEBIT

CREDIT

1,681,108.20

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

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25

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 04/12 JOURNAL

03 04/12 JOURNAL

03 04/12 JOURNAL

01 04/13 MRKD/MARKET

03 04/13 MRKD/MARKET

03 04/13 JOURNAL

01 04/17 MRKD/MARKET

03 04/17 MRKD/MARKET

03 04/17 JOURNAL

QUANTITY DESCRIPTION

6,000 CONSECO INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-6,000 CONSECO INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

380 AMERICAN FINL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

6,200 TJX COMPANIES INC NEW

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-650 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

3,000 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

3,000 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

3,000 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

4,840 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

800 DUKE ENERGY HLDG CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

140,716.22

133,648.64

133,648.64

22,843.20

36,313.80

36,313.80

36,313.80

12,559.17

15,836.58

29,656.77

151,377.34

29,656.77

154,620.00

PRICE

DEBIT

154,620.00

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

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25

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 04/17 JOURNAL

03 04/17 JOURNAL

03 04/17 JOURNAL

01 04/18 MRKD/MARKET

01 04/18 WIRED

03 04/18 MRKD/MARKET

03 04/18 JOURNAL

03 04/18 JOURNAL

03 04/18 JOURNAL

01 04/19 MRKD/MARKET

01 04/19 WIRED

03 04/19 MRKD/MARKET

03 04/19 JOURNAL

01 04/20 MRKD/MARKET

01 04/20 JOURNAL

QUANTITY DESCRIPTION

-3,000 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-3,000 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-3,000 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MGN

MARK TO MARKET

2,000 AMGEN

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

3,540 SUPERVALU INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,800 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MGN

MARK TO MARKET

6,170 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-1,000,000 TJX COS INC CONV

02/13/2021

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

71,848.41

150,856.85

823,272.00

51,480.36

184,784.54

13,695.00

184,784.54

104,161.31

140,353.69

359,501.97

6,868.00

359,501.97

36,313.80

36,313.80

PRICE

DEBIT

CREDIT

36,313.80

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

PAGE

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25

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 04/20 MRKD/MARKET

03 04/20 JOURNAL

03 04/20 JOURNAL

01 04/21 MRKD/MARKET

03 04/21 MRKD/MARKET

03 04/21 JOURNAL

03 04/21 JOURNAL

01 04/24 MRKD/MARKET

03 04/24 MRKD/MARKET

03 04/24 JOURNAL

03 04/24 JOURNAL

03 04/24 JOURNAL

01 04/25 MRKD/MARKET

01 04/25 JOURNAL

03 04/25 MRKD/MARKET

03 04/25 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

24,504 TJX COMPANIES INC NEW

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

3,000 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-1,290 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-625 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-1,360 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-270 HCC INSURANCE HOLDINGS INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-485 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-500,000 TJX 0.0 02/13/21

02/13/2021

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0  
MARK TO MARKET  
12,250 TJX COMPANIES INC NEW  
OFFSHORE ARRANGING FLIP  
TO 736FY0 FROM 746FY0

277,167.23  
301,958.82  
34,059.02  
277,167.23  
415,937.50  
9,186.27  
30,627.90  
41,460.65  
30,627.90  
26,110.85  
36,313.80  
54,513.72  
54,513.72  
24,876.62  
592,849.78

PRICE

DEBIT

CREDIT

150,856.85

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

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25

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 04/25 JOURNAL

01 04/26 JOURNAL

01 04/26 MRKD/MARKET

01 04/26 JOURNAL

03 04/26 MRKD/MARKET

01 04/27 JOURNAL

01 04/27 MRKD/MARKET

03 04/27 MRKD/MARKET

03 04/27 JOURNAL

01 04/28 MRKD/MARKET

01 04/28 JOURNAL

01 04/28 WIRED

03 04/28 MRKD/MARKET

QUANTITY DESCRIPTION

-4,750 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

FROM 746FY0 TO 736FY0

746FY0 TO 736FY0 USD/EUR

MARK TO MARKET

-3,000 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FROM 736FY0 TO 746FY0

736FY0 TO 746FY0 USD/VAR

MARK TO MARKET

MARK TO MARKET

600 AMGEN

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FROM 736FY0 TO 746FY0

736FY0 TO 746FY0 USD/EUR

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MGN

MARK TO MARKET

154,475.97

175,092.40

39,896.79

155,609.89

560,425.60

14,593.00

155,609.89

40,408.31

88,804.80

40,408.31

175,092.40

PRICE

DEBIT

CREDIT

92,232.65

393,164.30

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

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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 \*\*\*

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 04/03/06 INTEREST

DESCRIPTION

DEBIT INT @ AVG RATE 4.723

01 04/03/06 INTEREST

01 04/03/06 INTEREST

FOR 31 DAYS

FROM 03/01 TO 03/31

CLOSE BAL 33128810.46 DB

AVG BAL -33334771.16 DB

REBATE ON SHORT SALES

FOR THE MONTH OF MARCH

INTEREST CREDIT

REBATE ON SHORT SALES

12/15/2049

03 04/03/06 SUBST CHGD

03 04/07/06 SUBST CHGD

01 04/13/06 ADJUSTMENT

INTEREST CHARGE

INTERNATIONAL FEES

03-2006

PPL CORP

SUBSTITUTE DIVIDEND CHARGE

04/01/06 ON -109990 SHARES

EDO CORPORATION

SUBSTITUTE DIVIDEND CHARGE

04/07/06 ON -23145 SHARES

CONSECO INC CVT 144A

03.5000 09/30/2035

INTEREST CREDIT

03/31/06 ON 1075000 BONDS

REVERSAL

01 04/13/06 INTEREST

01 04/17/06 INTEREST

03 04/17/06 SUBST CHGD

CONSECO INC CVT 144A

03.5000 09/30/2035

INTEREST CREDIT

03/31/06 ON 1075000 BONDS

VORNADO RLTY L P

03.8750 04/15/2025

INTEREST CREDIT

04/15/06 ON 2000000 BONDS

HCC INSURANCE HOLDINGS INC

SUBSTITUTE DIVIDEND CHARGE

04/14/06 ON -72760 SHARES

5,457.00

SR  
38,750.00  
23,620.14  
23,515.63  
694.35  
1,612.28  
DEBIT  
135,556.64  
CREDIT  
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

██████  
██████

PAGE  
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25

105,529.89  
30,247.25  
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 04/25/06 SUBST CHGD

03 04/28/06 SUBST CHGD

DESCRIPTION

AMERICAN FINL GROUP INC

SUBSTITUTE DIVIDEND CHARGE

04/25/06 ON -20770 SHARES

RPM INCORPORATED

SUBSTITUTE DIVIDEND CHARGE

04/28/06 ON -58860 SHARES

9,417.60

DEBIT

2,855.88

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

██████  
██████

PAGE

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25

PORTFOLIO

TYPE

LONG OR

SHORT(S)

EQUITIES

03

03

03

38,174 (S) ALLERGAN INC

\*CSSU RATING

102.72000

:

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

20,770 (S) AMERICAN FINL GROUP INC

\*CSSU RATING

2,060 (S) AMGEN

\*CSSU RATING

:

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

44.28000

:OUTPERFORM

INDEPENDENT RATING:

PROVIDER:Standard & Poor's

67.70000

139,462.00919,695.6011,423.501.242

3,921,233.2815,269.60.389

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

01

03

03

03

01

03

03

01

03

03

LONG OR

SHORT(S)

17,152 (S) CBRL GROUP INC

\*CSSU RATING

800

56,867 (S) CMS ENERGY CORP

16,964 (S) CSX CORPORATION

\*CSSU RATING

:OUTPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

51,000 (S) CELGENE CORPORATION

6,500

CENTERPOINT ENERGY INC

\*CSSU RATING

126,460 (S) CENTERPOINT ENERGY INC

\*CSSU RATING

3,026 (S) CHENIERE ENERGY INC

\*CSSU RATING

670 (S) CONSECO INC

\*CSSU RATING

24,000 (S) CONSECO INC

\*CSSU RATING

42.16000

12.02000

:UNDERPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

12.02000

:UNDERPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

42.85000

:OUTPERFORM

INDEPENDENT RATING:Buy

PROVIDER:Market Edge Research

25.25000

:OUTPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

25.25000

:OUTPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

81,141 (S) DUKE ENERGY HLDG CORP

\*CSSU RATING

29.12000

:Restricted

INDEPENDENT RATING:Not Shown

PROVIDER:Standard & Poor's

2,362,825.92100,614.844.258

606,000.0016,917.50129,664.101,520,049.2075,876.004.992

2,150,160.0078,130.00

3,900.00

4.992

40.71000

:NOT

RATED

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

CMS ENERGY CORP

13.32000

13.32000

68.49000

10,656.00

757,468.441,161,864.368,821.28.759

DESCRIPTION

PRICE

MARKET

VALUE

698,257.92ESTIMATED

8,919.04CURRENT

ANNUAL

INCOME YIELD %

1.277

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

██████████

██████████

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25

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

03

03

03

01

03

03

01

03

03

03

03

03

03

LONG OR

SHORT(S)

23,145 (S) EDO CORPORATION

\*CSSU RATING

58,950 (S) GENERAL MOTORS

\*CSSU RATING

MASCO CORP

26.13000

:UNDERPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

22.88000

:NEUTRAL

INDEPENDENT RATING:2 STAR - Avoid

PROVIDER:Standard & Poor's

73,030 (S) HCC INSURANCE HOLDINGS INC

1,200

\*CSSU RATING

17,673 (S) MASCO CORP

\*CSSU RATING

103,350 (S) PPL CORP

3,000 (S) PPL CORP

66,260 (S) RPM INCORPORATED

7,330 (S) SUPERVALU INC

35,776 (S) TJX COMPANIES INC NEW

\*CSSU RATING

:OUTPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

8,665 (S) UNISOURCE ENERGY CORP HLDG CO

2,812 (S) VALASSIS COMMUNICATION INC

\*CSSU RATING

15,733 (S) VORNADO REALTY TR

\*CSSU RATING

:NEUTRAL  
INDEPENDENT RATING:Hold  
PROVIDER:Rochdale Securities  
95.64000  
:NOT AVAILABLE  
INDEPENDENT RATING:3 STAR - Hold  
PROVIDER:Standard & Poor's  
1,504,704.1250,345.603.346  
30.25000  
29.27000  
262,116.2582,307.247,278.602.777  
:NEUTRAL  
INDEPENDENT  
RATING:4 STAR - Accumulate  
PROVIDER:Standard & Poor's  
31.90000  
:NEUTRAL  
INDEPENDENT RATING:4 STAR - Accumulate  
PROVIDER:Standard & Poor's  
29.04000  
29.04000  
18.40000  
29.01000  
24.13000  
3,001,284.0087,120.001,219,184.00212,643.30863,274.88113,685.003,300.0042,406  
.404,764.5010,017.283.788  
3.788  
3.478  
2.241  
1.160  
563,768.7015,552.242.759  
33.49000  
31.90000  
2,445,774.7038,280.00  
21,909.001,056.00  
.896  
2.759  
1,348,776.0058,950.004.371  
DESCRIPTION  
PRICE  
MARKET  
VALUE  
604,778.85ESTIMATED  
2,777.40CURRENT  
ANNUAL  
INCOME YIELD %  
.459  
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

█  
█  
PAGE

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25

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

01  
01  
01  
01  
01  
01  
01  
01  
01  
01  
01  
01  
01  
01  
01  
01  
01  
01  
01  
01

LONG OR

SHORT(S)

3,366,000  
2,000,000  
2,000,000  
3,000,000  
700,000  
1,000,000  
625,000  
2,250,000  
125,000  
975,000  
2,000,000  
1,052,000  
150,000  
1,600,000  
4,000,000  
3,000,000

ALLERGAN INC SR NT CV ZERO 22

11/06/2022

AMERICAN FINL GROUP INC OHIO SR

01.4861 06/02/2033

NT CV1.

AMGEN INC NT ZER CV 32

CBRL GROUP INC

CSX CORP BOND CVT

CELGENE CORP CVT

01.7500 06/01/2008

CENTERPOINT ENERGY INC CVT SER B

03.7500 05/15/2023

CHENIERE ENERGY INC CVT 144A  
 CONSECO INC CVT 144A  
 200,000 (S) CONSECO INC CVT  
 DUKE ENERGY CORP CVT  
 EDO CORP CVT SR SUB NTS  
 GENERAL MTRS CORP CV C 33  
 HCC INS HLDGS INC NT CVT  
 MASCO CORP CVT  
 02.2500 08/01/2012  
 03.5000 09/30/2035  
 03.5000 09/30/2035  
 01.7500 05/15/2023  
 04.0000 11/15/2025  
 06.2500 07/15/2033  
 02.0000 09/01/2021  
 07/20/2031  
 PPL ENERGY SUPPLY LLC CVT  
 02.6250 05/15/2023  
 111.12500  
 132.87500  
 111.75000  
 111.75000  
 123.12500  
 100.87500  
 18.21000  
 157.75000  
 46.12500  
 116.05000  
 LYON ZERO 32  
 CMS ENERGY CORP SR NT-B CV 23  
 03.3750 07/15/2023  
 10/30/2021  
 03/01/2032  
 04/03/2032  
 73.62500  
 47.62500  
 132.75000  
 122.12500  
 344.00000  
 52.00000  
 117.25000  
 DESCRIPTION  
 PRICE  
 MARKET  
 VALUE  
 3,946,635.00  
 1,040,000.00  
 1,472,500.00  
 1,428,750.00  
 929,250.00  
 1,221,250.00

2,150,000.00  
2,500,312.50  
166,093.75  
1,089,562.50  
223,500.00 2,462,500.00  
1,061,205.00  
2,731,500.00  
2,524,000.00  
1,845,000.00  
3,481,500.00

ESTIMATED

CURRENT

ANNUAL

INCOME YIELD %

29,720.00

2.858

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

██████████  
██████████

PAGE

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25

23,625.00  
10,937.50  
84,375.00  
2,812.50  
34,125.00  
7,000.00 35,000.00  
42,080.00  
234,300.00  
32,000.00  
78,750.00

2.542

.509

3.375

1.693

3.132

3.132

1.421

3.965

8.578

1.268

2.262

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

01

01

LONG OR

SHORT(S)

3,830,000

4,000,000

1,500,000

500,000

789,000

2,000,000

RPM INTL INC SR NT CV 33

SUPERVALU INC SR CVT BOND

TJX COS INC CONV

01.3890 05/13/2033

11/02/2031

02/13/2021

UNISOURCE ENERGY CORP CVT 144A

04.5000 03/01/2035

VALASSIS COMMUNICATIONS INC SR

01.0843 05/22/2033

NT CV1.

VORNADO RLTY L P

DEB EXC

SR

03.8750 04/15/2025

TOTAL PRICED PORTFOLIO

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

11,195,258.14

215,522.18

1.925

111.75000

2,235,000.00

62.37500

54.00000

32.62500

82.25000

97.37500

DESCRIPTION

PRICE

MARKET

VALUE

2,068,200.00

1,305,000.00

1,233,750.00

486,875.00

492,138.75

ESTIMATED

53,198.70

CURRENT

ANNUAL INCOME YIELD %

2.572

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

[REDACTED]

PAGE

UNDISCLOSED 04/01/06 TO 04/30/06 25 OF

25

22,500.00

8,552.76

77,500.00

4.621

1.738

3.468

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ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]

Statement of Account

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