

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20ST [REDACTED] UNDISCLOSED 02/01/07 TO 02/28/07 15 OF 15

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
03	184,199 (S)	CENTERPOINT ENERGY INC *CSSU RATING :NEUTRAL INDEPENDENT RATING:2 STAR - Avoid PROVIDER:Standard & Poor's	17.84000	3,286,110.16-	125,255.32-	3.812
03	73,060 (S)	HCC INSURANCE HOLDINGS INC	31.35000	2,290,431.00-	29,224.00-	1.276
03	81,697 (S)	RPM INCORPORATED	23.40000	1,911,709.80-	57,187.90-	2.991
01	2,000,000	AMERICAN FINL GROUP INC OHIO SR NT CV1. 01.4861 06/02/2033	60.62500	1,212,500.00	29,720.00	2.451
01	3,000,000	CBRL GROUP INC LYON ZERO 32 04/03/2032	51.75000	1,552,500.00		
01	700,000	CMS ENERGY CORP SR NT-B CV 23 03.3750 07/15/2023	167.87500	1,175,125.00	23,625.00	2.010
01	625,000	CELGENE CORP CVT 01.7500 06/01/2008	440.25000	2,751,562.50	10,937.50	.398
01	2,130,000	CENTERPOINT ENERGY INC CVT SER B 03.7500 05/15/2023	157.62500	3,357,412.50	79,875.00	2.379
01	1,600,000	HCC INS HLDGS INC NT CVT 02.0000 09/01/2021	147.00000	2,352,000.00	32,000.00	1.361
01	3,830,000	RPM INTL INC SR NT CV 33 01.3890 05/13/2033	64.09300	2,454,761.90	53,198.70	2.167
01	120,000	UNISOURCE ENERGY CORP CVT 144A 04.5000 03/01/2035	112.87500	135,450.00	5,400.00	3.987
01	120,000 (S)	UNISOURCE ENERGY CORP SR NT CV 4.5% 03/3 04.5000 03/01/2035	112.87500	135,450.00-	5,400.00-	3.987
TOTAL PRICED PORTFOLIO				1,199,460.95	22,157.86-	1.847

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



CREDIT SUISSE SECURITIES(USA)LLC
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