

Statement of Account

INV REP
20ST

ACCOUNT

TAXPAYER ID.
UNDISCLOSED

STATEMENT PERIOD
12/01/06 TO 12/31/06

PAGE
15 OF 15

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE	LONG OR SHORT (S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
03	8,215 (S)	UNISOURCE ENERGY CORP HLDG CO	36.53000	300,093.95-	6,900.60-	2.299
01	2,000,000	AMERICAN FINL GROUP INC OHIO SR NT CV1. 01.4861 06/02/2033	62.62500	1,252,500.00	29,720.00	2.373
01	3,000,000	CBRL GROUP INC LYON ZERO 32 04/03/2032	49.87500	1,496,250.00		
01	700,000	CMS ENERGY CORP SR NT-B CV 23 03.3750 07/15/2023	161.25000	1,128,750.00	23,625.00	2.093
01	1,000,000	CSX CORP BOND CVT 10/30/2021	123.37500	1,233,750.00		
01	625,000	CELGENE CORP CVT 01.7500 06/01/2008	475.00000	2,968,750.00	10,937.50	.368
01	2,130,000	CENTERPOINT ENERGY INC CVT SER B 03.7500 05/15/2023	145.25000	3,093,825.00	79,875.00	2.582
01	952,000	EDO CORP CVT SR SUB NTS 04.0000 11/15/2025	96.25000	916,300.00	38,080.00	4.156
01	1,600,000	HCC INS HLDGS INC NT CVT 02.0000 09/01/2021	150.50000	2,408,000.00	32,000.00	1.329
01	4,000,000	MASCO CORP CVT 07/20/2031	46.87500	1,875,000.00		
01	3,830,000	RPM INTL INC SR NT CV 33 01.3890 05/13/2033	59.75000	2,288,425.00	53,198.70	2.325
01	500,000	UNISOURCE ENERGY CORP CVT 144A 04.5000 03/01/2035	109.87500	549,375.00	22,500.00	4.096
01	120,000 (S)	UNISOURCE ENERGY CORP SR NT CV 4.5% 03/3 04.5000 03/01/2035	109.87500	131,850.00-	5,400.00-	4.096
TOTAL PRICED PORTFOLIO				4,677,238.27	52,655.80	1.126

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



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

TEL: [REDACTED]
FAX: [REDACTED]