Statement of Account

INV REP	ACCOUNT	TAXPAYER ID.	STATEMENT PERIOD	PAGE
20ST	[redacted]	UNDISCLOSED	10/01/06 TO 10/31/06	17 OF 17

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE	LONG OR SHORT(S)		DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
01	2,000,000		AMERICAN FINL GROUP INC OHIO SR NT CV1. 01.4861 06/02/2033	56.00000	1,120,000.00	29,720.00	2.654
01	3,000,000		CBRL GROUP INC LYON ZERO 32 04/03/2032	50.50000	1,515,000.00		
01	700,000		CMS ENERGY CORP SR NT-B CV 23 03.3750 07/15/2023	146.37500	1,024,625.00	23,625.00	2.306
01	1,000,000		CSX CORP BOND CVT 10/30/2021	128.37500	1,283,750.00		
01	625,000		CELGENE CORP CVT 01.7500 06/01/2008	441.12500	2,757,031.25	10,937.50	.397
01	2,250,000		CENTERPOINT ENERGY INC CVT SER B 03.7500 05/15/2023	136.75000	3,076,875.00	84,375.00	2.742
01	125,000		CHENIERE ENERGY INC CVT 144A 02.2500 08/01/2012	99.50000	124,375.00	2,812.50	2.261
01	125,000	(S)	CHENIERE ENERGY INC CVT 02.2500 08/01/2012	99.50000	124,375.00-	2,812.50-	2.261
01	1,052,000		EDO CORP CVT SR SUB NTS 04.0000 11/15/2025	98.00000	1,030,960.00	42,080.00	4.082
01	1,600,000		HCC INS HLDGS INC NT CVT 02.0000 09/01/2021	158.25000	2,532,000.00	32,000.00	1.264
01	4,000,000		MASCO CORP CVT 07/20/2031	46.62500	1,865,000.00		
01	3,000,000		PPL ENERGY SUPPLY LLC CVT 02.6250 05/15/2023	138.75000	4,162,500.00	78,750.00	1.892
01	3,830,000		RPM INTL INC SR NT CV 33 01.3890 05/13/2033	53.50000	2,049,050.00	53,198.70	2.596
01	500,000		UNISOURCE ENERGY CORP CVT 144A 04.5000 03/01/2035	107.50000	537,500.00	22,500.00	4.186
01	789,000		VALASSIS COMMUNICATIONS INC SR NT CV1. 01.0843 05/22/2033	62.75000	495,097.50	8,552.76	1.727
			TOTAL PRICED PORTFOLIO		5,767,638.10	36,119.78	.626

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

CREDIT SUISSE

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