

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
20ST 736FY UNDISCLOSED 09/01/06 TO 09/30/06 17 OF 17

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
01	3,830,000	RPM INTL INC SR NT CV 33 01.3890 05/13/2033	56.62500	2,168,737.50	53,198.70	2.453
01	4,000,000	SUPERVALU INC SR CVT BOND "CONTRA" 11/02/2031	32.50000	1,300,000.00		
01	500,000	UNISOURCE ENERGY CORP CVT 144A 04.5000 03/01/2035	103.25000	516,250.00	22,500.00	4.358
01	789,000	VALASSIS COMMUNICATIONS INC SR NT CV1. 01.0843 05/22/2033	62.50000	493,125.00	8,552.76	1.734
		TOTAL PRICED PORTFOLIO		8,339,432.61	138,262.18	1.658

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



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

TEL: 212-325-2000
FAX: 212-538-5540