

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
20ST █████ UNDISCLOSED 05/01/06 TO 05/31/06 25 OF 28

*** ALL AMOUNTS IN US DOLLAR ***

INCOME ACTIVITY FOR THE MONTH

TYPE	DATE	TRANSACTION	DESCRIPTION	DEBIT	CREDIT
03	05/08/06	SUBST CHGD	MASCO CORP SUBSTITUTE DIVIDEND CHARGE 05/08/06 ON -17673 SHARES	3,888.06	
03	05/08/06	SUBST CHGD	CBRL GROUP INC SUBSTITUTE DIVIDEND CHARGE 05/08/06 ON -17152 SHARES	2,229.76	
01	05/15/06	INTEREST	PPL 2.625 05/15/23 02.6250 05/15/2023 INTEREST CREDIT		39,375.00
01	05/15/06	INTEREST	05/15/06 ON 3000000 BONDS RPM INTL INC SR NT CV 33 01.3890 05/13/2033 INTEREST CREDIT		26,599.35
01	05/15/06	INTEREST	05/13/06 ON 3830000 BONDS CNP 3.75 05/15/23 03.7500 05/15/2023 INTEREST CREDIT		42,187.50
01	05/15/06	INTEREST	05/15/06 ON 2250000 BONDS EDO 4 11/15/25 04.0000 11/15/2025 INTEREST CREDIT		20,338.66
03	05/17/06	SUBST CHGD	05/15/06 ON 1052000 BONDS VORNADO REALTY TR SUBSTITUTE DIVIDEND CHARGE 05/17/06 ON -15733 SHARES	12,586.40	
01	05/19/06	INTEREST	DUK 1.75 05/15/23 01.7500 05/15/2023 INTEREST CREDIT		20,588.75
01	05/22/06	INTEREST	DUK 1.75 05/15/23 01.7500 05/15/2023 INTEREST CHARGE	20,588.75	
01	05/22/06	INTEREST	VALASSIS COMMUNICATIONS INC SR 01.0843 05/22/2033 INTEREST CREDIT 05/22/06 ON 789000 BONDS		4,277.56



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

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