

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20ST 736FY UNDISCLOSED 05/01/06 TO 05/31/06 28 OF 28

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

| TYPE | LONG OR SHORT(S) | DESCRIPTION | PRICE | MARKET VALUE | ESTIMATED ANNUAL INCOME | CURRENT YIELD % |
|------|------------------|----------------------------------|-----------|---------------|-------------------------|-----------------|
| 01 | 1,000,000 | CSX CORP BOND CVT | 120.12500 | 1,201,250.00 | | |
| | | 10/30/2021 | | | | |
| 01 | 625,000 | CELGENE CORP CVT | 344.00000 | 2,150,000.00 | 10,937.50 | .509 |
| | | 01.7500 06/01/2008 | | | | |
| 01 | 2,250,000 | CENTERPOINT ENERGY INC CVT SER B | 111.50000 | 2,508,750.00 | 84,375.00 | 3.363 |
| | | 03.7500 05/15/2023 | | | | |
| 01 | 125,000 | CHENIERE ENERGY INC CVT 144A | 123.62500 | 154,531.25 | 2,812.50 | 1.820 |
| | | 02.2500 08/01/2012 | | | | |
| 01 | 775,000 | CONSECO INC CVT 144A | 108.87500 | 843,781.25 | 27,125.00 | 3.215 |
| | | 03.5000 09/30/2035 | | | | |
| 01 | 775,000 (S) | CONSECO INC CVT | 108.87500 | 843,781.25- | 27,125.00- | 3.215 |
| | | 03.5000 09/30/2035 | | | | |
| 01 | 1,052,000 | EDO CORP CVT SR SUB NTS | 100.87500 | 1,061,205.00 | 42,080.00 | 3.965 |
| | | 04.0000 11/15/2025 | | | | |
| 01 | 150,000 | GENERAL MTRS CORP CV C 33 | 19.98000 | 2,997,000.00 | 234,300.00 | 7.818 |
| | | 06.2500 07/15/2033 | | | | |
| 01 | 1,600,000 | HCC INS HLDGS INC NT CVT | 144.75000 | 2,316,000.00 | 32,000.00 | 1.382 |
| | | 02.0000 09/01/2021 | | | | |
| 01 | 4,000,000 | MASCO CORP CVT | 46.00000 | 1,840,000.00 | | |
| | | 07/20/2031 | | | | |
| 01 | 3,000,000 | PPL ENERGY SUPPLY LLC CVT | 119.25000 | 3,577,500.00 | 78,750.00 | 2.201 |
| | | 02.6250 05/15/2023 | | | | |
| 01 | 3,830,000 | RPM INTL INC SR NT CV 33 | 55.25000 | 2,116,075.00 | 53,198.70 | 2.514 |
| | | 01.3890 05/13/2033 | | | | |
| 01 | 4,000,000 | SUPERVALU INC SR CVT BOND | 32.75000 | 1,310,000.00 | | |
| | | 11/02/2031 | | | | |
| 01 | 750,000 | TJX COS INC CONV | 81.12500 | 608,437.50 | | |
| | | 02/13/2021 | | | | |
| 01 | 500,000 | UNISOURCE ENERGY CORP CVT 144A | 97.25000 | 486,250.00 | 22,500.00 | 4.627 |
| | | 04.5000 03/01/2035 | | | | |
| 01 | 789,000 | VALASSIS COMMUNICATIONS INC SR | 63.25000 | 499,042.50 | 8,552.76 | 1.714 |
| | | 01.0843 05/22/2033 | | | | |
| 01 | 2,000,000 | VORNADO RLTY L P SR | 108.50000 | 2,170,000.00 | 77,500.00 | 3.571 |
| | | 03.8750 04/15/2025 | | | | |
| | | DEB EXC | | | | |
| | | TOTAL PRICED PORTFOLIO | | 11,516,071.76 | 275,800.62 | 2.395 |

* 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