

# Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE  
 20ST [REDACTED] UNDISCLOSED 06/01/06 TO 06/30/06 19 OF 20

\*\*\* ALL AMOUNTS IN US DOLLAR \*\*\*

## PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
03	8,665 (S)	UNISOURCE ENERGY CORP HLDG CO	31.15000	269,914.75-	7,278.60-	2.697
03	1,452 (S)	VALASSIS COMMUNICATION INC	23.59000	34,252.68-		
		*CSSU RATING : NEUTRAL INDEPENDENT RATING: Hold PROVIDER: Rochdale Securities				
03	15,083 (S)	VORNADO REALTY TR	97.55000	1,471,346.65-	48,265.60-	3.280
		*CSSU RATING : INDEPENDENT RATING: 3 STAR - Hold PROVIDER: Standard & Poor's				
01	2,000,000	AMERICAN FINL GROUP INC OHIO SR NT CVL. 01.4861 06/02/2033	50.87500	1,017,500.00	29,720.00	2.921
01	2,000,000	AMGEN INC NT ZER CV 32	73.50000	1,470,000.00		
01	3,000,000	CBRL GROUP INC LYON ZERO 32 03/01/2032	45.37500	1,361,250.00		
01	700,000	CMS ENERGY CORP SR NT-B CV 23 03.3750 07/15/2023	130.37500	912,625.00	23,625.00	2.589
01	1,000,000	CSX CORP BOND CVT 10/30/2021	125.75000	1,257,500.00		
01	625,000	CELGENE CORP CVT 01.7500 06/01/2008	392.50000	2,453,125.00	10,937.50	.446
01	2,250,000	CENTERPOINT ENERGY INC CVT SER B 03.7500 05/15/2023	113.87500	2,562,187.50	84,375.00	3.293
01	125,000	CHENIERE ENERGY INC CVT 144A 02.2500 08/01/2012	121.00000	151,250.00	2,812.50	1.860
01	775,000	CONSECO INC CVT 144A 03.5000 09/30/2035	106.25000	823,437.50	27,125.00	3.294
03	775,000 (S)	CONSECO INC CVT 03.5000 09/30/2035	106.25000	823,437.50-	27,125.00-	3.294
01	1,052,000	EDO CORP CVT SR SUB NTS 04.0000 11/15/2025	97.37500	1,024,385.00	42,080.00	4.108
01	150,000	GENERAL MTRS CORP CV C 33 06.2500 07/15/2033	20.16000	3,024,000.00	234,300.00	7.748



CREDIT SUISSE SECURITIES(USA) LLC  
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