

Statement of Account

INV REP
20ST

ACCOUNT

TAXPAYER ID.
UNDISCLOSED

STATEMENT PERIOD
06/01/06 TO 06/30/06

PAGE
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20

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
01	1,600,000	HCC INS HLDGS INC NT CVT 02.0000 09/01/2021	138.87500	2,222,000.00	32,000.00	1.440
01	4,000,000	MASCO CORP CVT 07/20/2031	45.87500	1,835,000.00		
01	3,000,000	PPL ENERGY SUPPLY LLC CVT 02.6250 05/15/2023	128.25000	3,847,500.00	78,750.00	2.047
01	3,830,000	RPM INTL INC SR NT CV 33 01.3890 05/13/2033	53.75000	2,058,625.00	53,198.70	2.584
01	4,000,000	SUPERVALU INC SR CVT BOND 11/02/2031	33.00000	1,320,000.00		
01	750,000	TJX COS INC CONV 02/13/2021	79.25000	594,375.00		
01	500,000	UNISOURCE ENERGY CORP CVT 144A 04.5000 03/01/2035	97.37500	486,875.00	22,500.00	4.621
01	789,000	VALASSIS COMMUNICATIONS INC SR NT CV1. 01.0843 05/22/2033	61.12500	482,276.25	8,552.76	1.773
01	2,000,000	VORNADO RLTY L P SR DEB EXC 03.8750 04/15/2025	112.75000	2,255,000.00	77,500.00	3.437
		TOTAL PRICED PORTFOLIO		11,684,813.31	281,884.62	2.412

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



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

TEL:
FAX:

