

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20ST 736FY UNDISCLOSED 11/01/06 TO 11/30/06 17 OF 17

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
01	2,000,000	AMERICAN FINL GROUP INC OHIO SR NT CV1. 01.4861 06/02/2033	60.75000	1,215,000.00	29,720.00	2.446
01	3,000,000	CBRL GROUP INC LYON ZERO 32 04/03/2032	50.12500	1,503,750.00		
01	700,000	CMS ENERGY CORP SR NT-B CV 23 03.3750 07/15/2023	156.37500	1,094,625.00	23,625.00	2.158
01	1,000,000	CSX CORP BOND CVT 10/30/2021	129.00000	1,290,000.00		
01	625,000	CELGENE CORP CVT 01.7500 06/01/2008	460.00000	2,875,000.00	10,937.50	.380
01	2,250,000	CENTERPOINT ENERGY INC CVT SER B 03.7500 05/15/2023	143.87500	3,237,187.50	84,375.00	2.606
01	952,000	EDO CORP CVT SR SUB NTS 04.0000 11/15/2025	94.37500	898,450.00	38,080.00	4.238
01	1,600,000	HCC INS HLDGS INC NT CVT 02.0000 09/01/2021	142.12500	2,274,000.00	32,000.00	1.407
01	4,000,000	MASCO CORP CVT 07/20/2031	46.75000	1,870,000.00		
01	3,000,000	PPL ENERGY SUPPLY LLC CVT "CONTRA" 02.6250 05/15/2023	146.00000	4,380,000.00	78,750.00	1.798
01	3,000,000	PPL ENERGY SUPPLY CVT "CONTRA" 02.6250 05/15/2023	146.00000	4,380,000.00	78,750.00	1.798
01	3,830,000	RPM INTL INC SR NT CV 33 01.3890 05/13/2033	57.75000	2,211,825.00	53,198.70	2.405
01	500,000	UNISOURCE ENERGY CORP CVT 144A 04.5000 03/01/2035	109.62500	548,125.00	22,500.00	4.105
01	120,000 (S)	UNISOURCE ENERGY CORP SR NT CV 4.5% 03/3 04.5000 03/01/2035	109.62500	131,550.00-	5,400.00-	4.105
TOTAL PRICED PORTFOLIO				9,767,465.79	104,913.20	1.074

* 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