

# Statement of Account

INV REP  
20JQ

ACCOUNT

TAXPAYER ID.  
UNDISCLOSED

STATEMENT PERIOD  
04/01/06 TO 04/30/06

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

## PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
01	3,830,000	RPM INTL INC SR NT CV 33 01.3890 05/13/2033	54.00000	2,068,200.00	53,198.70	2.572
01	4,000,000	SUPERVALU INC SR CVT BOND 11/02/2031	32.62500	1,305,000.00		
01	1,500,000	TJX COS INC CONV 02/13/2021	82.25000	1,233,750.00		
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	62.37500	492,138.75	8,552.76	1.738
01	2,000,000	VORNADO RLTY L P SR DEB EXC 03.8750 04/15/2025	111.75000	2,235,000.00	77,500.00	3.468
		TOTAL PRICED PORTFOLIO		11,195,258.14	215,522.18	1.925

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

CREDIT SUISSE 

CREDIT SUISSE SECURITIES (USA) LLC

TEL:  
FAX: