

# Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE  
20JQ 736FY UNDISCLOSED 03/01/06 TO 03/31/06 22 OF 22

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

## PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
01	250,000	GENERAL MTRS CORP CV C 33 06.2500 07/15/2033	17.46000	4,365,000.00	390,500.00	8.946
01	1,600,000	HCC INS HLDGS INC NT CVT 02.0000 09/01/2021	163.75000	2,620,000.00	32,000.00	1.221
01	4,000,000	MASCO CORP CVT 07/20/2031	46.00000	1,840,000.00		
01	3,000,000	PPL ENERGY SUPPLY LLC CVT 02.6250 05/15/2023	118.62500	3,558,750.00	78,750.00	2.213
01	3,830,000	RPM INTL INC SR NT CV 33 01.3890 05/13/2033	53.12500	2,034,687.50	53,198.70	2.615
01	4,000,000	SUPERVALU INC SR CVT BOND 11/02/2031	32.87500	1,315,000.00		
01	3,000,000	TJX COS INC CONV 02/13/2021	83.62500	2,508,750.00		
01	500,000	UNISOURCE ENERGY CORP CVT 144A 04.5000 03/01/2035	97.50000	487,500.00	22,500.00	4.615
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	112.12500	2,242,500.00	77,500.00	3.456
		TOTAL PRICED PORTFOLIO		12,039,892.60	326,937.46	2.715

\* 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