

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20JQ 736FY UNDISCLOSED 01/01/06 TO 01/31/06 19 OF 20

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
01	3,366,000	ALLERGAN INC SR NT CV ZERO 22 11/06/2022	133.18750	4,483,091.25		
01	2,000,000	AMERICAN FINL GROUP INC OHIO SR NT CV1. 01.4861 06/02/2033	45.37500	907,500.00	29,720.00	3.275
01	2,000,000	AMGEN INC NT ZER CV 32 03/01/2032	75.91577	1,518,315.40		
01	1,000,000	AMYLIN PHARMACEUTICALS INC SR NT CV 2 02.5000 04/15/2011	135.79940	1,357,994.00	25,000.00	1.841
01	17,000	BARNES GROUP INC CVT 144A 03.7500 08/01/2025	106.00000	18,020.00	637.50	3.538
01	3,000,000	CBRL GROUP INC LYON ZERO 32 04/03/2032	48.86645	1,465,993.50		
01	700,000	CMS ENERGY CORP SR NT-B CV 23 03.3750 07/15/2023	144.37500	1,010,625.00	23,625.00	2.338
01	1,000,000	CSX CORP BOND CVT 10/30/2021	98.37500	983,750.00		
01	15,000	CV THERAPEUTICS INC CVT 03.2500 08/16/2013	113.37500	17,006.25	487.50	2.867
01	625,000	CELGENE CORP CVT 01.7500 06/01/2008	296.25000	1,851,562.50	10,937.50	.591
01	2,000,000	CENTERPOINT ENERGY INC CVT SER B 03.7500 05/15/2023	116.99605	2,339,921.00	75,000.00	3.205
01	125,000	CHENIERE ENERGY INC CVT 144A 02.2500 08/01/2012	125.25000	156,562.50	2,812.50	1.796
01	1,075,000	CONSECO INC CVT 144A 03.5000 09/30/2035	111.16815	1,195,057.61	37,625.00	3.148
01	1,000,000	WALT DISNEY COMPANY CVT 02.1250 04/15/2023	102.43750	1,024,375.00	21,250.00	2.074
01	2,000,000	DUKE ENERGY CORP CVT 01.7500 05/15/2023	119.87500	2,397,500.00	35,000.00	1.460
01	1,052,000	EDO CORP CVT SR SUB NTS 04.0000 11/15/2025	101.25000	1,065,150.00	42,080.00	3.951
01	250,000	GENERAL MTRS CORP CV C 33 06.2500 07/15/2033	18.12000	4,530,000.00	390,500.00	8.620



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

TEL: 212-325-2000
 FAX: 212-538-5540