

Statement of Account

INV REP ACCOUNT

TAXPAYER ID.

STATEMENT PERIOD

PAGE

UNDISCLOSED

01/01/06 TO 01/31/06

20 OF

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	145.50000	2,328,000.00	32,000.00	1.375
01	4,000,000	MASCO CORP CVT 07/20/2031	45.37500	1,815,000.00		
01	3,000,000	PPL ENERGY SUPPLY LLC CVT 02.6250 05/15/2023	119.50000	3,585,000.00	78,750.00	2.197
01	3,830,000	RPM INTL INC SR NT CV 33 01.3890 05/13/2033	57.50000	2,202,250.00	53,198.70	2.416
01	4,000,000	SUPERVALU INC SR CVT BOND 11/02/2031	33.18750	1,327,500.00		
01	3,000,000	TJX COS INC CONV 02/13/2021	84.81250	2,544,375.00		
01	500,000	UNISOURCE ENERGY CORP CVT 144A 04.5000 03/01/2035	99.87500	499,375.00	22,500.00	4.506
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	108.37500	2,167,500.00	77,500.00	3.576
01	2,000,000	WYETH NOTE SR CVT FR 04.2387 01/15/2024	103.87500	2,077,500.00	84,780.00	4.081
		TOTAL PRICED PORTFOLIO		14,975,683.51	354,383.84	2.366

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

CREDIT SUISSE SECURITIES(USA) LLC
ELEVEN MADISON AVENUE
NEW YORK, NY 10010-3629TEL: 212-325-2000
FAX: 212-538-5540