

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20JQ [REDACTED] UNDISCLOSED 09/01/05 TO 09/30/05 21 OF 22

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
01	2,790,000	ALLERGAN INC SR NT CV ZERO 22 11/06/2022	104.10600	2,904,557.40		
01	2,000,000	AMGEN INC NT ZER CV 32 03/01/2032	78.50000	1,570,000.00		
01	1,000,000	AMYLIN PHARMACEUTICALS INC SR NT CV 2 02.5000 04/15/2011	114.50000	1,145,000.00	25,000.00	2.183
01	17,000	BARNES GROUP INC CVT 144A 03.7500 08/01/2025	104.37500	17,743.75	637.50	3.593
01	3,000,000	CBRL GROUP INC LYON ZERO 32 04/03/2032	45.50000	1,365,000.00		
01	700,000	CMS ENERGY CORP SR NT-B CV 23 03.3750 07/15/2023	162.85000	1,139,950.00	23,625.00	2.072
01	1,000,000	CSX CORP BOND CVT 10/30/2021	90.87500	908,750.00		
01	15,000	CV THERAPEUTICS INC CVT 03.2500 08/16/2013	119.50000	17,925.00	487.50	2.720
01	625,000	CELGENE CORP CVT 01.7500 06/01/2008	225.75000	1,410,937.50	10,937.50	.775
01	2,000,000	CENTERPOINT ENERGY INC CVT SER B 03.7500 05/15/2023	131.75000	2,635,000.00	75,000.00	2.846
01	125,000	CHENIERE ENERGY INC CVT 144A 02.2500 08/01/2012	130.62500	163,281.25	2,812.50	1.722
01	1,075,000	CONSECO INC CVT 144A 03.5000 09/30/2035	102.12500	1,097,843.75	37,625.00	3.427
01	1,000,000	WALT DISNEY COMPANY CVT 02.1250 04/15/2023	101.37500	1,013,750.00	21,250.00	2.096
01	2,000,000	DUKE ENERGY CORP CVT 01.7500 05/15/2023	122.62500	2,452,500.00	35,000.00	1.427
01	3,000,000	FRANKLIN RES INC SR LYON CVT DUE 2031 05/11/2031	77.62500	2,328,750.00		
01	250,000	GENERAL MTRS CORP CV C 33 06.2500 07/15/2033	19.74000	4,935,000.00	390,500.00	7.913
01	1,600,000	HCC INS HLDGS INC NT CVT 02.0000 09/01/2021	132.12500	2,114,000.00	32,000.00	1.514

CREDIT SUISSE | **FIRST BOSTON**

CREDIT SUISSE FIRST BOSTON LLC
 ELEVEN MADISON AVENUE
 NEW YORK, NY 10010-3629

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