

# Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE  
 [REDACTED] UNDISCLOSED 08/01/05 TO 08/31/05 24 OF 25

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

## PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
01	700,000	CMS ENERGY CORP SR NT-B CV 23 03.3750 07/15/2023	159.87500	1,119,125.00	23,625.00	2.111
01	1,000,000	CSX CORP BOND CVT 10/30/2021	89.12500	891,250.00		
01	15,000	CV THERAPEUTICS INC CVT 03.2500 08/16/2013	120.00000	18,000.00	487.50	2.708
01	2,000,000	CENTERPOINT ENERGY INC CVT SER B 03.7500 05/15/2023	127.75000	2,555,000.00	75,000.00	2.935
01	125,000	CHENIERE ENERGY INC CVT 144A 02.2500 08/01/2012	123.25000	154,062.50	2,812.50	1.826
01	1,075,000	CONSECO INC CVT 144A 03.5000 09/30/2035	101.87500	1,095,156.25	37,625.00	3.436
01	1,000,000	WALT DISNEY COMPANY CVT 02.1250 04/15/2023	102.12500	1,021,250.00	21,250.00	2.081
01	2,000,000	DUKE ENERGY CORP CVT 01.7500 05/15/2023	122.75000	2,455,000.00	35,000.00	1.426
01	3,000,000	FRANKLIN RES INC SR LYON CVT DUE 2031 05/11/2031	73.00000	2,190,000.00		
01	250,000	GENERAL MTRS CORP CV C 33 06.2500 07/15/2033	21.46000	5,365,000.00	390,500.00	7.279
01	1,600,000	HCC INS HLDGS INC NT CVT 02.0000 09/01/2021	126.87500	2,030,000.00	32,000.00	1.576
01	175,000	INVITROGEN CORP CVT 144A 03.2500 06/15/2025	109.25000	191,187.50	5,687.50	2.975
01	4,000,000	MASCO CORP CVT 07/20/2031	45.75000	1,830,000.00		
01	3,000,000	PPL ENERGY SUPPLY LLC CVT 02.6250 05/15/2023	121.00000	3,630,000.00	78,750.00	2.169
01	2,700,000	RPM INTL INC SR NT CV 33 01.3890 05/13/2033	54.75000	1,478,250.00	37,503.00	2.537
01	4,000,000	SUPERVALU INC SR CVT BOND 11/02/2031	35.25000	1,410,000.00		
01	3,000,000	TJX COS INC CONV 02/13/2021	76.25000	2,287,500.00		



CREDIT SUISSE FIRST BOSTON LLC  
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