Statement of Account

INV REP	ACCOUNT	TAXPAYER ID.	STATEMENT PERIOD	PAGE
20JQ	[redacted]	UNDISCLOSED	08/01/05 TO 08/31/05	25 OF 25

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
01	500,000	UNISOURCE ENERGY CORP CVT 144A 04.5000 03/01/2035	106.12500	530,625.00	22,500.00	4.240
01	2,000,000	VORNADO RLTY L P SR DEB EXC 03.8750 04/15/2025	106.25000	2,125,000.00	77,500.00	3.647
01	2,000,000	WYETH NOTE SR CVT FR 02.3900 01/15/2024	102.87500	2,057,500.00	47,800.00	2.323
		OTHER ASSETS				
01	3,000,000	INTERNATIONAL GAME TECHNOLOGY ZERO 01/29/2033	64.12500	1,923,750.00		
		TOTAL PRICED PORTFOLIO		13,250,760.79	228,333.54	1.723

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

CREDIT SUISSE | FIRST BOSTON

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