Statement of Account

INV REP	ACCOUNT	TAXPAYER ID.	STATEMENT PERIOD	PAGE
20JQ	[redacted]	UNDISCLOSED	12/01/05 TO 12/31/05	21 OF 21

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
01	789,000	VALASSIS COMMUNICATIONS INC SR NT CV1. 01.0843 05/22/2033	61.50000	485,235.00	8,552.76	1.763
01	2,000,000	VORNADO RLTY L P SR DEB EXC 03.8750 04/15/2025	104.37500	2,087,500.00	77,500.00	3.713
01	2,000,000	WYETH NOTE SR CVT FR 03.3200 01/15/2024	101.00000	2,020,000.00	66,400.00	3.287
		TOTAL PRICED PORTFOLIO		14,643,683.78	398,769.00	2.723

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

CREDIT SUISSE | FIRST BOSTON

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

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Confidential Treatment Requested by JPMorgan Chase