

Statement of Account

MULTI-CURRENCY PORTFOLIO SUMMARY

***BASE CURRENCY REPORTED IN USD ***

***PREF CURRENCY REPORTED IN USD ***

HOLDING CURRENCY

SWISS FRANC

Exchange Rate:

PORTFOLIO SUMMARY VALUE IN HOLDING CURRENCY VALUE IN BASE CURRENCY VALUE IN
PREF CURRENCY

Cash Balance

Long Market Value

0.77770173000 CHF/USD Short Market Value

0.77770173000 CHF/USD

Debit Balance

Short Balance

Net Portfolio Value

EURO

Exchange Rate:

Cash Balance

Long Market Value

1.21331000000 EUR/USD Short Market Value

1.21331000000 EUR/USD

Debit Balance

Short Balance

Net Portfolio Value

BRITISH POUND STERLING

Exchange Rate:

Cash Balance

Long Market Value

1.75666000000 GBP/USD Short Market Value

1.75666000000 GBP/USD

Debit Balance

Short Balance

Net Portfolio Value

37,019.26

65,030.25

65,030.25

3,278,685.00

2,215,880.203,276,908.802,215,880.20

1,776.20

37,019.26

3,978,061.29

2,688,549.603,975,906.212,688,549.60

2,155.08

65,030.25

3,978,061.29

2,688,549.603,975,906.212,688,549.60

2,155.08

65,030.25

116.03

90.23

90.23

116.03

90.23

90.23

INV

REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

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This Statement of Account is provided to you on behalf of CSFB(Europe)Ltd.-
("CSFB EL")for informational purposes only. Note

this is not a CSFB LLC customer account statement. All language on back of
statement(including on SIPC/excess SIPC coverage)

is inapplicable. Positions shown on statement are carried by CSFB EL an
affiliate of CSFB LLC. CSFB EL is not a SIPC member.

CSFB (EUROPE) LTD: F/B/O FINANCIAL TRUST

COMPANY INC

1 CABOT SQUARE

LONDON GBR

23

CREDIT

SUISSE

FIRST

BOSTON

CREDIT SUISSE FIRST BOSTON LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629



Statement of Account

MULTI-CURRENCY PORTFOLIO SUMMARY

***BASE CURRENCY REPORTED IN USD ***

***PREF CURRENCY REPORTED IN USD ***

HOLDING CURRENCY

US DOLLAR

Exchange Rate:

PORTFOLIO SUMMARY VALUE IN HOLDING CURRENCY VALUE IN BASE CURRENCY VALUE IN

PREF CURRENCY

Cash Balance

Long Market Value

1.000000000000 USD/USD Short Market Value

1.000000000000 USD/USD

Debit Balance

Short Balance

Net Portfolio Value

TOTAL PORTFOLIO VALUE (USD)

TOTAL PORTFOLIO VALUE (USD)

33,366,175.67

24,392,837.9431,184,906.8722,264,185.54

52,616.40

33,366,175.67

24,392,837.9431,184,906.8722,264,185.54

52,616.40

119,891.96

119,891.96

33,366,175.67

24,392,837.9431,184,906.8722,264,185.54

52,616.40

INV

REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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COMPANY INC

1 CABOT SQUARE

LONDON GBR

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NEW YORK, NY 10010-3629
TEL: 212-325-2000
FAX: 212-538-5540

Statement of Account

*** ALL AMOUNTS IN SWISS FRANC ***

PORTFOLIO SUMMARY

CURRENT VALUE % ASSETS

Cash

Equities

Stocks

Options

Convertibles

Short Equities

Other

Municipals

Taxable Fixed Income

Governments & Agencies

Corporates

Asset Backed Securities

Money Markets

Debt Options

Other Assets

MONTH

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

116.03

Credit Interest

Dividend Income

Municipal Income

Govt. Income

Other Bond Income

Other Income

Div/Int Chgd

Loan Interest Chgd

Repurchase Int Chgd

Rev Repur Int Income

Net Total Cash Income

The understanding of Credit Suisse First Boston is that credit balances held in your account are pending reinvestment.

YTD

116.03

100.00

Opening Balance

Purchases

Sales

Funds Received

Funds Withdrawn

Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other

Closing Balance
INCOME SUMMARY

116.03
187,843.28
187,727.25

MONTHLY ACTIVITY SUMMARY

DEBIT

0.00

CREDIT

0.00

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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Statement of Account

*** ALL AMOUNTS IN SWISS FRANC ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 07/01 JOURNAL

01 07/01 JOURNAL

01 07/15 JOURNAL

01 07/18 JOURNAL

01 07/18 JOURNAL

QUANTITY DESCRIPTION

-110 LONZA AG

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

110 LONZA AG

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-25,000 LONZA FINANCE LTD FRN

01.5000 07/15/2009

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-30,000 LONZA FINANCE LTD FRN

01.5000 07/15/2009

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-45,000 LONZA FINANCE LTD FRN

01.5000 07/15/2009

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

50,000 LONZA FINANCE LTD FRN

01.5000 07/15/2009

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

50,000 LONZA FINANCE LTD FRN

01.5000 07/15/2009

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

50,000 LONZA FINANCE LTD FRN

01.5000 07/15/2009

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-50,000 LONZA FINANCE LTD FRN

01.5000 07/15/2009

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

50,000.00

50,000.00

50,000.00

50,000.00

45,082.35

30,039.90

25,087.50

7,687.35

PRICE

DEBIT

CREDIT

7,593.63

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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Statement of Account

*** ALL AMOUNTS IN SWISS FRANC ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 07/19 JOURNAL

01 07/19 JOURNAL

QUANTITY DESCRIPTION

-30,000 LONZA FINANCE LTD FRN

01.5000 07/15/2009

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

30,000 LONZA FINANCE LTD FRN

01.5000 07/15/2009

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

30,039.90

PRICE

DEBIT

CREDIT

30,039.90

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

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Statement of Account

*** ALL AMOUNTS IN EURO ***

PORTFOLIO SUMMARY

CURRENT VALUE % ASSETS

Cash

Equities

Stocks

Options

Convertibles

Short Equities

Other

Municipals

Taxable Fixed Income

Governments & Agencies

Corporates

Asset Backed Securities

Money Markets

Debt Options

Other Assets

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

1,776.20

3,278,685.00

3,278,685.00

2,215,880.203,276,908.802,215,880.20

59.67

MONTH

Credit

Interest

Dividend Income

Municipal Income

Govt. Income

Other Bond Income

Other Income

Div/Int Chgd

Loan Interest Chgd

Repurchase Int Chgd

Rev Repur Int Income

Net Total Cash Income

3,310.43DB

3,243.33DB

3,362.45DB

3,039.79DB

The understanding of Credit Suisse First Boston is that credit balances held

in your account are pending reinvestment.

67.10

67.10

YTD

255.56

2,215,880.2040.33

Opening

Balance

Purchases

Sales

Funds Received

Funds Withdrawn

Net Total Cash Income

Foreign Exchange

Repurchase Agreements

Rev Repur Agreements

Other

Closing Balance

INCOME SUMMARY

173,870.71

1,061,028.60

173,870.71

1,618,849.65

1,844,589.76

3,243.33

MONTHLY ACTIVITY SUMMARY

DEBIT

832,045.16

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

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CSFB (EUROPE) LTD: F/B/O FINANCIAL TRUST

COMPANY INC

1 CABOT SQUARE

LONDON GBR

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Statement of Account

*** ALL AMOUNTS IN EURO ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 07/01 MRKD/MARKET

01 07/01 JOURNAL

01 07/01 JOURNAL

03 07/01 MRKD/MARKET

01 07/05 MRKD/MARKET

03 07/05 MRKD/MARKET

01 07/06 MRKD/MARKET

03 07/06 MRKD/MARKET

01 07/07 MRKD/MARKET

03 07/07 MRKD/MARKET

01 07/08 MRKD/MARKET

03 07/08 MRKD/MARKET

01 07/11 MRKD/MARKET

03 07/11 MRKD/MARKET

01 07/12 MRKD/MARKET

03 07/12 MRKD/MARKET

01 07/13 MRKD/MARKET

03 07/13 MRKD/MARKET

01 07/14 MRKD/MARKET

03 07/14 MRKD/MARKET

01 07/15 MRKD/MARKET

03 07/15 MRKD/MARKET

01 07/18 MRKD/MARKET

03 07/18 MRKD/MARKET

01 07/19 MRKD/MARKET

03 07/19 MRKD/MARKET

01 07/20 MRKD/MARKET

03 07/20 MRKD/MARKET

QUANTITY DESCRIPTION

MARK TO MARKET

19,980 CAP GEMINI S A CVT

01.0000 01/01/2012

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-19,980 CAP GEMINI S A CVT

01.0000 01/01/2012

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
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MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET

1,316.40

7,898.40

658.20

658.20

16,455.00

16,455.00

10,531.20

6,582.00

3,291.00

14,480.40

14,480.40

3,949.20

3,949.20

1,316.40

1,316.40

8,556.60

8,556.60

3,949.20

7,240.20

3,949.20

7,240.20

10,531.20

6,582.00

3,291.00

20,025.36

20,025.36

PRICE

DEBIT

CREDIT

1,316.40

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

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7,898.40

CREDIT

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Statement of Account

*** ALL AMOUNTS IN EURO ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 07/21 MRKD/MARKET

03 07/21 MRKD/MARKET

01 07/22 MRKD/MARKET

03 07/22 MRKD/MARKET

01 07/25 MRKD/MARKET

03 07/25 MRKD/MARKET

01 07/26 MRKD/MARKET

03 07/26 MRKD/MARKET

03 07/26 JOURNAL

01 07/27 MRKD/MARKET

01 07/27 JOURNAL

03 07/27 MRKD/MARKET

03 07/27 JOURNAL

03 07/27 JOURNAL

03 07/27 JOURNAL

01 07/28 MRKD/MARKET

03 07/28 MRKD/MARKET

01 07/29 MRKD/MARKET

03 07/29 MRKD/MARKET

QUANTITY DESCRIPTION

MARK TO MARKET

-36,636 DEUTSCHE POST AG

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

1,000,000 KREDITANSTALT FUER WIEDERAUFBAU BO

00.5000 02/03/2010

TO 736FY0 FROM 746FY0

MARK TO MARKET

-5,900 DEUTSCHE POST AG

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

36,636 DEUTSCHE POST AG

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-36,636 DEUTSCHE POST AG

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

2,167.12

1,083.56

739,680.84

2,167.12

1,083.56

739,680.84

22,885.15

1,084,883.56

22,885.15

119,462.61

PRICE

DEBIT

49,365.00

6,582.00

1,974.60

3,589.08

CREDIT

49,365.00

6,582.00

1,974.60

3,589.08

739,680.84

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

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23

CREDIT

SUISSE

FIRST

BOSTON

CREDIT SUISSE FIRST BOSTON LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: 212-325-2000

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Statement of Account

*** ALL AMOUNTS IN EURO ***

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 07/01/05 INTEREST

DESCRIPTION

DEBIT INT @ AVG RATE 2.247

01 07/01/05 INTEREST

FOR 30 DAYS

FROM 06/01 TO 06/30

CLOSE BAL 2104345.76 DB

AVG BAL -1767615.12 DB

REBATE ON SHORT SALES

FOR THE MONTH OF

INTEREST CREDIT

DEBIT

3,310.43

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

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UNDISCLOSED 07/01/05 TO 07/31/05 9 OF

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67.10

PORTFOLIO

TYPE

LONG OR

SHORT(S)

EQUITIES

03

01

108,356 (S) DEUTSCHE POST AG

OTHER ASSETS

3,000,000

KREDITANSTALT FUER WIEDERAUFBAU

BOND

TOTAL PRICED PORTFOLIO

00.5000 02/03/2010

1,062,804.80

15,000.00

1.411

20.45000

109.28950

2,215,880.203,278,685.00

15,000.00

.458

DESCRIPTION

PRICE

MARKET

VALUE
ESTIMATED
CURRENT
ANNUAL
INCOME YIELD %
CREDIT
SUISSE
FIRST
BOSTON
CREDIT SUISSE FIRST BOSTON LLC
ELEVEN MADISON AVENUE
NEW YORK, NY 10010-3629
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Statement of Account

*** ALL AMOUNTS IN BRITISH POUND STERLING ***

PORTFOLIO SUMMARY

CURRENT VALUE % ASSETS

Cash

Equities

Stocks

Options

Convertibles

Short Equities

Other

Municipals

Taxable Fixed Income

Governments & Agencies

Corporates

Asset Backed Securities

Money Markets

Debt Options

Other Assets

MONTH

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

37,019.26

Credit Interest

Dividend Income

Municipal Income

Govt. Income

Other Bond Income

Other Income

Div/Int Chgd

Loan Interest Chgd

Repurchase Int Chgd

Rev Repur Int Income

Net Total Cash Income

1.54DB

1.54DB

1.54DB

1.54DB

The understanding of Credit Suisse First Boston is that credit balances held in your account are pending reinvestment.

YTD

37,019.26

100.00

Opening Balance

Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other
Closing Balance

INCOME SUMMARY

37,019.26

1.54

37,853.95

MONTHLY ACTIVITY SUMMARY

DEBIT

833.15

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

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CSFB (EUROPE) LTD: F/B/O FINANCIAL TRUST

COMPANY INC

1 CABOT SQUARE

LONDON GBR

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Statement of Account

*** ALL AMOUNTS IN BRITISH POUND STERLING ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 07/15 WIRED

QUANTITY DESCRIPTION

FUNDS RECEIVED BY WIRE

PRICE

DEBIT

CREDIT

37,853.95

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

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INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 07/01/05 INTEREST

DESCRIPTION

DEBIT INT @ AVG RATE 4.974

FOR 15 DAYS

FROM 06/01 TO 06/30

CLOSE BAL 833.15 DB

AVG BAL -833.15 DB

DEBIT

1.54

CREDIT

CREDIT

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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO SUMMARY

CURRENT VALUE % ASSETS

Cash

Equities

Stocks

Options

Convertibles

Short Equities

Other

Municipals

Taxable Fixed Income

Governments & Agencies

Corporates

Asset Backed Securities

Money Markets

Debt Options

Other Assets

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

52,616.40

1,922,631.30

33,366,175.67

24,392,837.9431,184,906.8722,264,185.54

3.33

MONTH

Credit

Interest

Dividend Income

Municipal Income

Govt. Income

Other Bond Income

Other Income

Div/Int Chgd

Loan Interest Chgd

Repurchase Int Chgd

Rev Repur Int Income

Net Total Cash Income

207,125.00

7,325.74DB

499.30DB

54,849.74DB

144,450.22

207,125.00
13,908.00DB
499.30DB
63,745.61DB
131,263.76

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YTD
2,291.67
31,443,544.37
24,392,837.9454.44
42.23
Opening
Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other
Closing Balance

INCOME SUMMARY

2,341,872.87
8,920,721.33
2,341,872.87
17,777,902.35
18,056,671.95
144,450.22

MONTHLY ACTIVITY SUMMARY

DEBIT

9,343,941.15

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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CSFB (EUROPE) LTD: F/B/O FINANCIAL TRUST

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1 CABOT SQUARE

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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 07/01 WIRED

01 07/01 MRKD/MARKET

01 07/01 JOURNAL

03 07/01 MRKD/MARKET

03 07/01 JOURNAL

01 07/05 JOURNAL

01 07/05 MRKD/MARKET

01 07/05 WIRED

01 07/05 JOURNAL

QUANTITY DESCRIPTION

FUNDS PAID BY WIRE

WIRE TO CITIBANK

MARK TO MARKET

40,000 CV THERAPEUTICS INC CVT

03.2500 08/16/2013

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-2,220 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

FROM 746FY0 TO 736FY0

746FY0 TO 736FY0 USD/CHF

MARK TO MARKET

FUNDS RECEIVED BY WIRE

20,000 CV THERAPEUTICS INC CVT

03.2500 08/16/2013

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-20,000 CV THERAPEUTICS INC CVT

03.2500 08/16/2013

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

40,000 CV THERAPEUTICS INC CVT

03.2500 08/16/2013

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-40,000 CV THERAPEUTICS INC CVT

03.2500 08/16/2013

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-40,000 CV THERAPEUTICS INC CVT

03.2500 08/16/2013

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

41,936.04

40,014.44

40,000.00

21,112.50

84,015.44

21,112.50

PRICE

DEBIT

17,078.00

185,158.11

40,014.44

185,158.11

132,715.37

72.31

24,090.73

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

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TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 07/05 JOURNAL

01 07/05 JOURNAL

01 07/05 JOURNAL

03 07/05 MRKD/MARKET

03 07/05 JOURNAL

03 07/05 JOURNAL

01 07/06 MRKD/MARKET

01 07/06 JOURNAL

01 07/06 JOURNAL

03 07/06 MRKD/MARKET

03 07/06 JOURNAL

03 07/06 JOURNAL

QUANTITY DESCRIPTION

10,000 CV THERAPEUTICS INC CVT

03.2500 08/16/2013

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-15,000 CV THERAPEUTICS INC CVT

03.2500 08/16/2013

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

20,000 CV THERAPEUTICS INC CVT

03.2500 08/16/2013

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-426 CV THERAPEUTICS INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,550 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

20,000 CV THERAPEUTICS INC CVT

03.2500 08/16/2013

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-20,000 CV THERAPEUTICS INC CVT

03.2500 08/16/2013

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-426 CV THERAPEUTICS INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

426 CV THERAPEUTICS INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

9,358.50

162,870.83

9,358.50

21,112.50

21,112.50

92,646.13

162,870.83

21,112.50

84,015.44

9,358.50

15,767.92

PRICE

DEBIT

10,553.61

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

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CREDIT

SUISSE

FIRST

BOSTON

CREDIT SUISSE FIRST BOSTON LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: 212-325-2000

FAX: 212-538-5540

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 07/07 MRKD/MARKET

01 07/07 WIRED

03 07/07 MRKD/MARKET

03 07/07 JOURNAL

01 07/08 MRKD/MARKET

01 07/08 WIRED

03 07/08 MRKD/MARKET

01 07/11 MRKD/MARKET

03 07/11 MRKD/MARKET

03 07/11 JOURNAL

01 07/12 MRKD/MARKET

03 07/12 MRKD/MARKET

03 07/12 JOURNAL

01 07/13 MRKD/MARKET

01 07/13 JOURNAL

03 07/13 MRKD/MARKET

03 07/13 JOURNAL

03 07/13 JOURNAL

01 07/14 MRKD/MARKET

01 07/14 WIRED

QUANTITY DESCRIPTION

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK

MARK TO MARKET

-930 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS RECEIVED BY WIRE

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

-1,333 VORNADO REALTY TR

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

220 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

1,000,000 CBRL GROUP INC LYON ZERO 32

04/03/2032

TO 736FY0 FROM 746FY0

MARK TO MARKET

-4,900 CBRL GROUP INC

OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
-17,100 CENTERPOINT ENERGY INC
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
MARK TO MARKET
FUNDS PAID BY WIRE
WIRE TO BONY
80,623.47
350,000.00
228,802.10
31,163.02
8,370.48
2,190.64
478,180.00
2,190.64
191,777.98
219,727.95
955.31
167,680.94
219,727.95
167,680.94
108,623.75
31,163.02
10,443.00
10,941.58
55,533.74
PRICE
DEBIT
CREDIT
10,941.58
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20JQ
736FY
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UNDISCLOSED 07/01/05 TO 07/31/05 15 OF
23
CREDIT
SUISSE
FIRST
BOSTON
CREDIT SUISSE FIRST BOSTON LLC
ELEVEN MADISON AVENUE
NEW YORK, NY 10010-3629
TEL: 212-325-2000
FAX: 212-538-5540

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 07/14 MRKD/MARKET

01 07/15 JOURNAL

01 07/15 MRKD/MARKET

03 07/15 MRKD/MARKET

01 07/18 MRKD/MARKET

01 07/18 WIRED

01 07/18 JOURNAL

03 07/18 MRKD/MARKET

03 07/18 JOURNAL

03 07/18 JOURNAL

03 07/18 JOURNAL

01 07/19 JOURNAL

01 07/19 MRKD/MARKET

03 07/19 MRKD/MARKET

03 07/19 JOURNAL

01 07/20 MRKD/MARKET

01 07/20 WIRED

01 07/20 WIRED

03 07/20 MRKD/MARKET

03 07/20 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

FROM 736FY0 TO 746FY0

736FY0 TO 746FY0 USD/CHF

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK

1,000,000 CSX CORP BOND CVT

10/30/2021

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-7,100 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-17,100 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

17,100 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

FROM 736FY0 TO 746FY0

736FY0 TO 746FY0 USD/EUR

MARK TO MARKET

MARK TO MARKET

-4,000 INTERNATIONAL GAME TECHNOLOGIES
TO 736FY0 FROM 746FY0
MARK TO MARKET
FUNDS PAID BY WIRE
WIRE TO CITIBANK
FUNDS RECEIVED BY WIRE
MARK TO MARKET
-40,000 PPL CORP
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
34,107.67
4,358.00
30,000.00
34,107.67
2,435,762.17
228,802.10
80.86
39,191.45
39,191.45
117,343.49
228,802.10
54,921.09
311,747.95
42,759.60
40,575.08
40,575.08
54,921.09
2,058.00
890,970.00
PRICE
DEBIT
CREDIT
80,623.47
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20JQ
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CREDIT
SUISSE
FIRST
BOSTON
CREDIT SUISSE FIRST BOSTON LLC
ELEVEN MADISON AVENUE
NEW YORK, NY 10010-3629
TEL: 212-325-2000
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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 07/21 JOURNAL

01 07/21 MRKD/MARKET

01 07/21 WIRED

01 07/21 JOURNAL

03 07/21 MRKD/MARKET

03 07/21 JOURNAL

03 07/21 JOURNAL

01 07/22 MRKD/MARKET

01 07/22 JOURNAL

01 07/22 JOURNAL

03 07/22 MRKD/MARKET

03 07/22 JOURNAL

03 07/22 JOURNAL

03 07/22 JOURNAL

QUANTITY DESCRIPTION

FROM 746FY0 TO 736FY0

746FY0 TO 736FY0 USD/CHF

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK

1,500,000 ALLERGAN INC SR NT CV ZERO 22

11/06/2022

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-14,550 ALLERGAN INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-370 SUPERVALU INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

4,000,000 MASCO CORP CVT ZERO COUPON

07/20/2031

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-6,500,000 SCOTTISH POWER PLC BOND

04.0000 07/29/2049

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-22,896 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-5,200 DUKE ENERGY CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-80 CSX CORPORATION
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0

3,592.24

156,019.47

7,719,291.67

179,394.46

755,994.26

179,394.46

1,886,820.00

12,425.93

3,508.00

1,514,505.00

297,596.15

1,265,069.58

PRICE

DEBIT

CREDIT

42,720.18

297,596.15

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

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23

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ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 07/25 MRKD/MARKET

01 07/25 WIRED

03 07/25 MRKD/MARKET

01 07/26 JOURNAL

01 07/26 MRKD/MARKET

01 07/26 JOURNAL

03 07/26 MRKD/MARKET

01 07/27 JOURNAL

01 07/27 MRKD/MARKET

01 07/27 JOURNAL

01 07/27 JOURNAL

01 07/27 JOURNAL

01 07/27 JOURNAL

03 07/27 MRKD/MARKET

03 07/27 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK

MARK TO MARKET

FROM 736FY0 TO 746FY0

736FY0 TO 746FY0 USD/EUR

MARK TO MARKET

6,500,000 SCOTTISH POWER PLC BOND

04.0000 07/29/2049

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FROM 746FY0 TO 736FY0

746FY0 TO 736FY0 USD/EUR

MARK TO MARKET

-4,000,000 MASCO CORP CVT ZERO COUPON

07/20/2031

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

200,000 RPM INTL INC SR NT CV 33

01.3890 05/13/2033

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

4,000,000 MASCO CORP CVT

07/20/2031

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

125,000 CHENIERE ENERGY INC CVT 144A

02.2500 08/01/2012

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-3,240 RPM INCORPORATED
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0

125,000.00

219,143.82

61,298.23

1,886,820.00

112,071.03

219,143.82

1,886,820.00

22,351.00

81,085.13

891,944.14

180,106.86

7,719,291.67

180,106.86

1,160,725.61

PRICE

DEBIT

CREDIT

81,085.13

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 07/27 JOURNAL

03 07/27 JOURNAL

01 07/28 MRKD/MARKET

03 07/28 MRKD/MARKET

03 07/28 JOURNAL

01 07/29 MRKD/MARKET

01 07/29 WIRED

01 07/29 JOURNAL

03 07/29 MRKD/MARKET

03 07/29 JOURNAL

03 07/29 JOURNAL

03 07/29 JOURNAL

QUANTITY DESCRIPTION

74 CHENIERE ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-3,000 CHENIERE ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-220 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT-MGN

2,500,000 RPM INTL INC SR NT CV 33

01.3890 05/13/2033

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-253 BARNES GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-40,580 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-80 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

3,649.33

756,785.28

1,397,480.83

150,324.26

8,702.90

19,392.00

121,054.92

121,054.92

9,897.77

150,324.26

96,145.97

PRICE

DEBIT

2,354.59

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

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CREDIT SUISSE FIRST BOSTON LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: 212-325-2000

FAX: 212-538-5540

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 07/01/05 INTEREST

DESCRIPTION

DEBIT INT @ AVG RATE 3.196

01 07/01/05 INTEREST

01 07/01/05 INTEREST

01 07/01/05 INTEREST

03 07/01/05 SUBST CHGD

01 07/15/05 INTEREST

01 07/15/05 INTEREST

03 07/21/05 SUBST CHGD

FOR 30 DAYS

FROM 06/01 TO 06/30

CLOSE BAL 24064118.87 DB

AVG BAL -20559663.84 DB

REBATE ON SHORT SALES

12/15/2049

INTEREST CHARGE

JUNE 2005 PAY TO HOLD BILLING

REBATE ON SHORT SALES

12/15/2049

INTEREST CHARGE

INTL FEES JUNE 2005

REBATE ON SHORT SALES

FOR THE MONTH OF JUNE

INTEREST CREDIT

PPL CORP

SUBSTITUTE DIVIDEND CHARGE

07/01/05 ON -42200 SHARES

GENERAL MTRS CORP CV C 33

06.2500 07/15/2033

INTEREST CREDIT

07/15/05 ON 250000 SHARES

CMS ENERGY CORP SR NT-B CV 23

03.3750 07/15/2023

INTEREST CREDIT

07/15/05 ON 700000 BONDS

INTERNATIONAL GAME TECHNOLOGIES

SUBSTITUTE DIVIDEND CHARGE

07/21/05 ON -31800 SHARES

3,816.00

11,812.50

195,312.50

19,412.00

DEBIT

54,849.74

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

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23

122.60

376.70

15,902.26

CREDIT

SUISSE

FIRST

BOSTON

CREDIT SUISSE FIRST BOSTON LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: 212-325-2000

FAX: 212-538-5540

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE

LONG OR

SHORT(S)

EQUITIES

03

03

03

03

03

03

03

03

03

01

03

24,250 (S) ALLERGAN INC

*CSFB RATING

253 (S) BARNES GROUP INC

16,580 (S) CBRL GROUP INC

*CSFB RATING

55,567 (S) CMS ENERGY CORP

7,480 (S) CSX CORPORATION

*CSFB RATING

:

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

426 (S) CV THERAPEUTICS INC

137,400 (S) CENTERPOINT ENERGY INC

*CSFB RATING

2,926 (S) CHENIERE ENERGY INC

21,720 (S) WALT DISNEY CO

*CSFB RATING

72,060 (S) DUKE ENERGY CORP

*CSFB RATING

5,200 (S) DUKE ENERGY CORP

*CSFB RATING

:OUTPERFORM

INDEPENDENT RATING:4 STAR - Accumulate

PROVIDER:Standard & Poor's

29.54000

:OUTPERFORM

INDEPENDENT RATING:5 STAR - Buy

PROVIDER:Standard & Poor's

29.54000

:OUTPERFORM

INDEPENDENT RATING:5 STAR - Buy

PROVIDER:Standard & Poor's

153,608.006,448.004.198

2,128,652.4089,354.404.198
:NEUTRAL
INDEPENDENT
RATING:3 STAR - Hold
PROVIDER:Standard & Poor's
33.99000
25.64000
99,454.74556,900.805,212.80.936
28.17000
13.74000
12,000.421,887,876.0038,472.002.038
:NOT
RATED
INDEPENDENT RATING:3 STAR - Hold
PROVIDER:Standard & Poor's
15.84000
45.54000
880,181.28340,639.202,992.00.878
89.37000
:NEUTRAL
INDEPENDENT
RATING:3 STAR - Hold
PROVIDER:Standard & Poor's
34.04000
39.17000
8,612.12649,438.60222.647,958.402.585
1.225
2,167,222.509,700.00.448
DESCRIPTION
PRICE
MARKET
VALUE
ESTIMATED
CURRENT
ANNUAL
INCOME YIELD %
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20JQ
736FY
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CREDIT
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BOSTON
CREDIT SUISSE FIRST BOSTON LLC
ELEVEN MADISON AVENUE
NEW YORK, NY 10010-3629
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FAX: 212-538-5540

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE

03

03

03

03

03

03

03

03

03

03

01

01

01

01

01

01

LONG OR

SHORT(S)

98,300 (S) GENERAL MOTORS

*CSFB RATING

36.82000

:OUTPERFORM

INDEPENDENT RATING:1 STAR - Sell

PROVIDER:Standard & Poor's

35,800 (S) INTERNATIONAL GAME TECHNOLOGIES

1,835 (S) INVITROGEN CORP

22,896 (S) MASCO CORP

*CSFB RATING

91,340 (S) PPL CORP

43,820 (S) RPM INCORPORATED

21,370 (S) SUPERVALU INC

63,700 (S) TJX COMPANIES INC NEW

*CSFB RATING

:OUTPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

8,665 (S) UNISOURCE ENERGY CORP HLDG CO

11,233 (S) VORNADO REALTY TR

*CSFB RATING

2,500,000

3,000,000

700,000

1,000,000

15,000

2,000,000

:NOT AVAILABLE

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's
ALLERGAN INC SR NT CV ZERO 22
CBRL GROUP INC
CSX CORP BOND CVT
LYON ZERO 32
CMS ENERGY CORP SR NT-B CV 23
03.3750 07/15/2023
10/30/2021
CV THERAPEUTICS INC CVT
CENTERPOINT ENERGY INC
NT CV 3
03.2500 08/16/2013
SR
03.7500 05/15/2023
11/06/2022
04/03/2032
102.62500
46.56200
156.50000
90.25000
125.50000
124.87500
2,565,625.00
1,396,860.00
1,095,500.00
902,500.00
18,825.00
2,497,500.00
32.25000
88.64000
279,446.25995,693.126,585.4034,148.322.357
3.430
:OUTPERFORM
INDEPENDENT
RATING:4 STAR - Accumulate
PROVIDER:Standard & Poor's
61.58000
18.75000
35.40000
23.51000
5,624,717.20821,625.00756,498.001,497,587.00168,065.6026,292.0013,035.7015,28
8.002.988
3.200
1.723
1.021
27.36000
85.77000
33.91000
979,488.00157,387.95776,403.3617,184.0018,316.801.754
2.359
DESCRIPTION

PRICE
MARKET
VALUE
3,619,406.00ESTIMATED
196,600.00CURRENT
ANNUAL
INCOME YIELD %
5.432
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20JQ
736FY
PAGE
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23
23,625.00
487.50
75,000.00
2.157
2.590
3.003
CREDIT
SUISSE
FIRST
BOSTON
CREDIT SUISSE FIRST BOSTON LLC
ELEVEN MADISON AVENUE
NEW YORK, NY 10010-3629
TEL: 212-325-2000
FAX: 212-538-5540

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE

01

01

01

01

01

01

01

01

01

01

01

01

LONG OR

SHORT(S)

125,000

1,000,000

2,000,000

250,000

175,000

4,000,000

3,000,000

2,700,000

4,000,000

3,000,000

500,000

2,000,000

CHENIERE ENERGY INC CVT 144A

WALT DISNEY COMPANY CVT

DUKE ENERGY CORP CVT

GENERAL MTRS CORP CV C 33

INVITROGEN CORP CVT 144A

MASCO CORP CVT

02.2500 08/01/2012

02.1250 04/15/2023

01.7500 05/15/2023

06.2500 07/15/2033

03.2500 06/15/2025

07/20/2031

PPL ENERGY SUPPLY LLC CVT

RPM INTL INC SR NT CV 33

SUPERVALU INC SR CVT BOND

TJX COS INC CONV

VORNADO RLTY L P

DEB EXC

OTHER ASSETS

01

3,000,000

INTERNATIONAL GAME TECHNOLOGY ZERO

01/29/2033

TOTAL PRICED PORTFOLIO

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

64.08771

1,922,631.30

8,973,337.73

114,739.44

1.279

02.6250 05/15/2023

01.3890 05/13/2033

11/02/2031

02/13/2021

UNISOURCE ENERGY CORP CVT 144A

04.5000 03/01/2035

SR

03.8750 04/15/2025

110.68750

103.18750

123.93750

22.49000

111.25000

47.37500

121.00000

54.75000

35.12500

81.40000

104.06250

106.50000

DESCRIPTION

PRICE

MARKET

VALUE

138,359.37

1,031,875.00

2,478,750.00

5,622,500.00

194,687.50

1,895,000.00

3,630,000.00

1,478,250.00

1,405,000.00

2,442,000.00

520,312.50

2,130,000.00

ESTIMATED

2,812.50

21,250.00

35,000.00

390,500.00

5,687.50

78,750.00

37,503.00

CURRENT

ANNUAL INCOME YIELD %

2.033

2.059

1.412

6.945

2.921

2.169

2.537

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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736FY

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22,500.00

77,500.00

4.324

3.638

CREDIT

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Statement of Account

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