

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

0.79718752000 CHF/USD Short Market Value

0.79718752000 CHF/USD

Debit Balance

Short Balance

Net Portfolio Value

EURO

Exchange Rate:

Cash Balance

Long Market Value

1.23343000000 EUR/USD Short Market Value

1.23343000000 EUR/USD

Debit Balance

Short Balance

Net Portfolio Value

BRITISH POUND STERLING

Exchange Rate:

Cash Balance

Long Market Value

1.80261002000 GBP/USD Short Market Value

1.80261002000 GBP/USD

Debit Balance

Short Balance

Net Portfolio Value

36,274.23

65,388.29

65,388.29

4,384,250.46

3,055,454.073,554,313.272,218,047.32

7,469.5636,274.23

5,407,666.04

3,768,688.714,383,996.612,735,806.10

9,213.1865,388.29

5,407,666.04

3,768,688.714,383,996.612,735,806.10

9,213.1865,388.29

116.03

92.49

92.49

116.03

92.49

92.49

INV

REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 1 OF

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

25

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

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)

40,730,663.75

27,479,902.9640,627,560.9427,479,902.96

103,102.81

40,730,663.75

27,479,902.9640,627,560.9427,479,902.96

103,102.81

159,370.41

159,370.41

40,730,663.75

27,479,902.9640,627,560.9427,479,902.96

103,102.81

INV

REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 2 OF

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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

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

116.03

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 3 OF

25

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 ***

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

7,469.564,384,250.46

4,384,250.46

3,055,454.073,554,313.272,218,047.32

58.93

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

4,463.24DB

2,081.16DB

7,825.69DB

5,120.95DB

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

2,382.08
2,449.18
YTD
255.56
3,055,454.0741.07
Opening
Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other
Closing Balance
INCOME SUMMARY
395,022.76
1,336,265.95
392,640.68
MONTHLY ACTIVITY SUMMARY
DEBIT
1,061,028.60
937,043.71
1,207,817.82
2,081.16
CREDIT
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20JQ
736FY
PAGE
UNDISCLOSED 08/01/05 TO 08/31/05 4 OF
25
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 08/01 MRKD/MARKET

03 08/01 MRKD/MARKET

01 08/02 MRKD/MARKET

03 08/02 MRKD/MARKET

01 08/03 MRKD/MARKET

03 08/03 MRKD/MARKET

03 08/03 JOURNAL

03 08/03 JOURNAL

01 08/04 MRKD/MARKET

03 08/04 MRKD/MARKET

01 08/05 MRKD/MARKET

03 08/05 MRKD/MARKET

01 08/08 MRKD/MARKET

03 08/08 MRKD/MARKET

01 08/09 MRKD/MARKET

03 08/09 MRKD/MARKET

01 08/10 MRKD/MARKET

03 08/10 MRKD/MARKET

01 08/11 MRKD/MARKET

03 08/11 MRKD/MARKET

01 08/12 MRKD/MARKET

03 08/12 MRKD/MARKET

01 08/16 ADJUSTMENT

01 08/16 MRKD/MARKET

03 08/16 MRKD/MARKET

01 08/17 MRKD/MARKET

03 08/17 MRKD/MARKET

01 08/18 MRKD/MARKET

03 08/18 MRKD/MARKET

01 08/19 ADJUSTMENT

QUANTITY DESCRIPTION

MARK TO MARKET

-5,900 DEUTSCHE POST AG

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

5,900 DEUTSCHE POST AG

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

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
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
TO BALANCE ACCOUNT
MARK TO MARKET
TO BALANCE ACCOUNT
29,256.12
4,334.24
2,382.08
1,083.56
9,752.04
10,835.60
2,167.12
8,668.48
8,668.48
6,501.36
6,501.36
2,167.12
17,336.96
2,167.12
17,336.96
1,083.56
9,752.04
10,835.60
2,382.08
2,167.12
29,256.12
4,334.24
119,462.61
PRICE
DEBIT
11,919.16
10,835.60
14,263.28
10,835.60
14,263.28
119,285.61
CREDIT
11,919.16

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 5 OF

25

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Statement of Account

*** ALL AMOUNTS IN EURO ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 08/19 ADJUSTMENT

01 08/19 MRKD/MARKET

03 08/19 MRKD/MARKET

01 08/22 MRKD/MARKET

03 08/22 MRKD/MARKET

01 08/23 MRKD/MARKET

03 08/23 MRKD/MARKET

01 08/24 MRKD/MARKET

03 08/24 MRKD/MARKET

01 08/25 MRKD/MARKET

03 08/25 MRKD/MARKET

01 08/26 MRKD/MARKET

03 08/26 MRKD/MARKET

01 08/29 MRKD/MARKET

01 08/29 JOURNAL

03 08/29 MRKD/MARKET

01 08/30 MRKD/MARKET

01 08/30 JOURNAL

03 08/30 MRKD/MARKET

01 08/31 MRKD/MARKET

03 08/31 MRKD/MARKET

QUANTITY DESCRIPTION

TO BALANCE ACCOUNT

MARK TO MARKET

-18,713 DEUTSCHE POSTBANK AG

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

900,000 DEUTSCHE POSTBANK AG CVT

02.6500 07/02/2007

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

9,752.04

34,673.92

34,673.92

1,088,355.21

21,671.20

9,752.04

PRICE

DEBIT

2,382.08

50,927.32

50,927.32

1,083.56

1,083.56

33,590.36

33,590.36

43,342.40

43,342.40

28,172.56

37,924.60

21,671.20

817,758.10

28,172.56

37,924.60

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 6 OF

25

CREDIT

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Statement of Account

*** ALL AMOUNTS IN EURO ***

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 08/01/05 INTEREST

DESCRIPTION

DEBIT INT @ AVG RATE 2.249

01 08/01/05 INTEREST

FOR 31 DAYS

FROM 07/01 TO 07/31

CLOSE BAL 3276908.80 DB

AVG BAL -2304130.71 DB

REBATE ON SHORT SALES

FOR THE MONTH OF

INTEREST CREDIT

DEBIT

4,463.24

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 7 OF

25

2,382.08

PORTFOLIO

TYPE

LONG OR

SHORT(S)

EQUITIES

01

03

01

01

18,713 (S) DEUTSCHE POSTBANK AG

108,356 (S) DEUTSCHE POST AG

OTHER ASSETS

3,000,000

900,000

KREDITANSTALT FUER WIEDERAUFBAU

BOND

DEUTSCHE POSTBANK AG CVT

TOTAL PRICED PORTFOLIO

109.58190

00.5000 02/03/2010

02.6500 07/02/2007

121.86594

3,287,457.00

1,096,793.46

1,328,796.39

15,000.00
23,850.00
38,850.00
.456
2.175
2.924
44.75000
20.47000
837,406.752,218,047.32DESCRIPTION
PRICE
MARKET
VALUE
ESTIMATED
CURRENT
ANNUAL
INCOME YIELD %
CREDIT
SUISSE
FIRST
BOSTON
CREDIT SUISSE FIRST BOSTON LLC
ELEVEN MADISON AVENUE
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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

36,274.23

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

76.81

3.08DB

75.27

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

78.35

YTD

78.35

36,274.23

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

36,274.23

27,956.50

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

37,019.26

27,134.66

76.81

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 8 OF

25

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

COMPANY INC

1 CABOT SQUARE

LONDON GBR

CREDIT

SUISSE

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ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

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Statement of Account

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

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 08/01 WIRED

01 08/16 WIRED

01 08/22 WIRED

QUANTITY DESCRIPTION

FUNDS RECEIVED BY WIRE

FUNDS PAID BY WIRE

WIRETOCSFBEUROPELTD

FUNDS RECEIVED BY WIRE

AS OF (08/19/05)

PRICE

DEBIT

27,956.50

19,687.50

CREDIT

7,447.16

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 9 OF

25

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 08/01/05 INTEREST

DESCRIPTION

DEBIT INT @ AVG RATE 4.935

FOR 31 DAYS

FROM 07/01 TO 07/31

CLOSE BAL 37019.26 CR

AVG BAL -834.69 DB

01 08/01/05 INTEREST

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 4.544

FOR 31 DAYS

FROM 07/01 TO 07/31

CLOSE BAL 37019.26 CR

AVG BAL 37019.26 CR

78.35

DEBIT

1.54

CREDIT

CREDIT

SUISSE

FIRST

BOSTON

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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

103,102.81

1,923,750.00

40,730,663.75

27,479,902.9640,627,560.9427,479,902.96

2.82

MONTH

Credit

Interest

Dividend Income

Municipal Income

Govt. Income

Other Bond Income

Other Income

Div/Int Chgd

Loan Interest Chgd

Repurchse Int Chgd

Rev Repur Int Income

Net Total Cash Income

23,713.46

602.44DB

75,612.38DB

52,501.36DB

207,125.00

9,805.46
1,101.74DB
139,357.99DB
78,762.40

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YTD
2,291.67
38,806,913.75
27,479,902.9656.89
40.29

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

Closing Balance

INCOME SUMMARY

6,414,288.29
13,147,657.98
6,417,288.29

MONTHLY ACTIVITY SUMMARY

DEBIT

8,920,721.33
11,725,870.99
15,903,306.28
52,501.36

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 10 OF

25

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

COMPANY INC

1 CABOT SQUARE

LONDON GBR

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*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 08/01 MRKD/MARKET

01 08/01 JOURNAL

01 08/01 JOURNAL

01 08/01 JOURNAL

01 08/01 JOURNAL

03 08/01 MRKD/MARKET

03 08/01 JOURNAL

01 08/02 MRKD/MARKET

01 08/02 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

290,000 ALLERGAN INC SR NT CV ZERO 22

11/06/2022

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

8,000 BARNES GROUP INC CVT 144A

03.7500 08/01/2025

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

9,000 BARNES GROUP INC CVT 144A

03.7500 08/01/2025

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

63,000 L 3 COMM HLDG INC 144A

03.0000 08/01/2035

TO 736FY0 FROM 746FY0

MARK TO MARKET

-2,790 ALLERGAN INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-290 ALLERGAN INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

220 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-220 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-250 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

8,000 BARNES GROUP INC CVT 144A
03.7500 08/01/2025
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
308,066.36
8,246.67
11,506.71
10,031.27
9,897.77
26,183.00
63,010.50
44,480.78
245,984.01
9,000.00
8,246.67
295,336.00
PRICE
DEBIT
CREDIT
44,480.78
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20JQ
736FY
PAGE
UNDISCLOSED 08/01/05 TO 08/31/05 11 OF
25
CREDIT
SUISSE
FIRST
BOSTON
CREDIT SUISSE FIRST BOSTON LLC
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*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 08/02 JOURNAL

03 08/02 MRKD/MARKET

03 08/02 JOURNAL

03 08/02 JOURNAL

QUANTITY DESCRIPTION

-8,000 BARNES GROUP INC CVT 144A

03.7500 08/01/2025

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

9,000 BARNES GROUP INC CVT 144A

03.7500 08/01/2025

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

9,000 BARNES GROUP INC CVT 144A

03.7500 08/01/2025

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-9,000 BARNES GROUP INC CVT 144A

03.7500 08/01/2025

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-9,000 BARNES GROUP INC CVT 144A

03.7500 08/01/2025

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

63,000 L 3 COMM HLDG INC 144A

03.0000 08/01/2035

TO 736FY0 FROM 746FY0

-63,000 L 3 COMM HLDG INC 144A

03.0000 08/01/2035

TO 736FY0 FROM 746FY0

-63,000 L 3 COMM HLDG INC 144A

03.0000 08/01/2035

TO 736FY0 FROM 746FY0

MARK TO MARKET

-4,200 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,320 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

81,436.10

64,669.50

308,066.36

144,972.47

63,000.00

63,010.50

9,000.00

9,000.00

9,000.00

9,000.00

PRICE

DEBIT

CREDIT

8,246.67

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 12 OF

25

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TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 08/03 JOURNAL

01 08/03 JOURNAL

01 08/03 MRKD/MARKET

01 08/03 JOURNAL

03 08/03 MRKD/MARKET

03 08/03 JOURNAL

03 08/03 JOURNAL

03 08/03 JOURNAL

03 08/03 JOURNAL

QUANTITY DESCRIPTION

ADJUST WIRE RECD AS OF 8/2/05

FROM 746FY0 TO 736FY0

746FY0 TO 736FY0 USD/EUR

MARK TO MARKET

3,000,000 FRANKLIN RES INC SR LYON CVT DUE 2

05/11/2031

TO 736FY0 FROM 746FY0

1,000,000 HCC INS HLDGS INC NT CVT

02.0000 09/01/2021

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

600,000 HCC INS HLDGS INC NT CVT

02.0000 09/01/2021

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-9,000 BARNES GROUP INC CVT 144A

03.7500 08/01/2025

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

9,000 BARNES GROUP INC CVT 144A

03.7500 08/01/2025

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-26,100 FRANKLIN RESOURCES INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-160 HCC INSURANCE HOLDINGS INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-42,200 HCC INSURANCE HOLDINGS INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-24,200 HCC INSURANCE HOLDINGS INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

671,037.89

1,164,671.22

4,455.01

34,890.37

2,115,316.52

9,000.00

9,000.00

794,228.67

1,320,794.44

34,890.37

2,286,486.00

PRICE

DEBIT

CREDIT

1,951.30

3,120.58

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 13 OF

25

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 08/03 JOURNAL

01 08/04 MRKD/MARKET

01 08/04 WIRED

01 08/04 JOURNAL

01 08/04 JOURNAL

01 08/04 JOURNAL

01 08/04 JOURNAL

03 08/04 MRKD/MARKET

03 08/04 JOURNAL

03 08/04 JOURNAL

03 08/04 JOURNAL

01 08/05 MRKD/MARKET

01 08/05 JOURNAL

QUANTITY DESCRIPTION

-910 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK

-600,000 HCC INS HLDGS INC NT CVT

02.0000 09/01/2021

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

600,000 HCC INS HLDGS INC NT CVT

02.0000 09/01/2021

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

600,000 HCC INS HLDGS INC NT CVT

02.0000 09/01/2021

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-600,000 HCC INS HLDGS INC NT CVT

02.0000 09/01/2021

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-2,640 SUPERVALU INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

24,200 HCC INSURANCE HOLDINGS INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-24,200 HCC INSURANCE HOLDINGS INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

72,060 DUKE ENERGY CORP
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
2,059,388.53

671,037.89

316,530.29

671,037.89

199,473.23

93,650.08

794,228.67

795,582.87

795,582.87

15,463.00

795,582.87

199,473.23

PRICE

DEBIT

CREDIT

56,324.91

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 14 OF

25

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

03 08/05 MRKD/MARKET

03 08/05 JOURNAL

03 08/05 JOURNAL

03 08/05 JOURNAL

01 08/08 MRKD/MARKET

03 08/08 MRKD/MARKET

03 08/08 JOURNAL

01 08/09 MRKD/MARKET

03 08/09 MRKD/MARKET

03 08/09 JOURNAL

03 08/09 JOURNAL

01 08/10 MRKD/MARKET

01 08/10 WIRED

03 08/10 MRKD/MARKET

01 08/11 MRKD/MARKET

01 08/11 WIRED

03 08/11 MRKD/MARKET

01 08/12 MRKD/MARKET

01 08/12 WIRED

QUANTITY DESCRIPTION

MARK TO MARKET

-72,060 DUKE ENERGY CORP
OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,000 VORNADO REALTY TR
OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,400 PPL CORP
OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-2,240 SUPERVALU INC
OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

2,240 SUPERVALU INC
OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-2,240 SUPERVALU INC
OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK

MARK TO MARKET

MARK TO MARKET
FUNDS PAID BY WIRE
WIRE TO CITIBANK
MARK TO MARKET
MARK TO MARKET
FUNDS PAID BY WIRE
WIRE TO CITIBANK
29,395.00
11,245.00
60,683.59
83,151.94
4,953.00
83,151.94
119,823.75
60,683.59
80,106.22
317,449.62
80,106.22
317,449.62
350,967.38
350,967.38
80,106.22
89,089.33
87,826.62
PRICE
DEBIT
316,530.29
2,059,388.53
CREDIT
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20JQ
736FY
PAGE
UNDISCLOSED 08/01/05 TO 08/31/05 15 OF
25
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 US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 08/12 JOURNAL

01 08/12 DELIVERED

01 08/12 RECEIVED

03 08/12 MRKD/MARKET

03 08/12 JOURNAL

03 08/12 JOURNAL

01 08/15 MRKD/MARKET

01 08/15 WIRED

01 08/15 JOURNAL

01 08/15 JOURNAL

01 08/15 JOURNAL

01 08/15 JOURNAL

QUANTITY DESCRIPTION

-860 ALLERGAN INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-4,000,000 MASCO CORP CVT

07/20/2031

DELIVERED BY NEW YORK

FROM SEC NO 3062163 TO 3066597

4,000,000 MASCO CORP CVT

07/20/2031

RECEIVED BY NEW YORK

FROM SEC NO 3062163 TO 3066597

MARK TO MARKET

-2,000 CONSECO INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-860 ALLERGAN INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK

860 ALLERGAN INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

75,000 CONSECO INC CVT 144A

03.5000 09/30/2035

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

500,000 CONSECO INC CVT 144A

03.5000 09/30/2035

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

500,000 CONSECO INC CVT 144A

03.5000 09/30/2035

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

501,450.00

498,125.00

74,250.00

132,166.18

35,232.00

78,820.98

78,825.25

119,823.75

41,956.24

PRICE

DEBIT

CREDIT

78,820.98

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 16 OF

25

CREDIT

SUISSE

FIRST

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CREDIT SUISSE FIRST BOSTON LLC

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

03 08/15 MRKD/MARKET

03 08/15 JOURNAL

03 08/15 JOURNAL

01 08/16 MRKD/MARKET

01 08/16 JOURNAL

01 08/16

01 08/16

TND

TND

03 08/16 MRKD/MARKET

03 08/16 JOURNAL

03 08/16 JOURNAL

01 08/17 JOURNAL

01 08/17 MRKD/MARKET

01 08/17 WIRED

03 08/17 MRKD/MARKET

01 08/18 MRKD/MARKET

03 08/18 MRKD/MARKET

03 08/18 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

-12,200 CONSECO INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-13,000 CONSECO INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FROM 746FY0 TO 736FY0

746FY0 TO 736FY0 USD/GBP

-2,000,000 CENTERPOINT ENERGY INC

03.7500 05/15/2023

TENDER CREDIT

08/15/05 ON 2000000 SHARES

2,000,000 CNTRPOINT ENERGY INC SR NT CV 3.

03.7500 05/15/2023

TENDER CHARGE

08/15/05 ON 2000000 SHARES

MARK TO MARKET

860 ALLERGAN INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-860 ALLERGAN INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

FROM 736FY0 TO 746FY0

736FY0 TO 746FY0 USD/EUR

MARK TO MARKET
FUNDS PAID BY WIRE
WIRE TO CITIBANK
MARK TO MARKET
MARK TO MARKET
MARK TO MARKET
-1,770 PPL CORP
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
25,040.00
92,424.40
15,649.13
15,649.13
107,782.47
2,943.53
92,424.40
78,820.95
385,489.43
78,825.25
SR
385,489.43
50,657.17
273,898.54
PRICE
DEBIT
CREDIT
132,166.18
256,433.25
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20JQ
736FY
PAGE
UNDISCLOSED 08/01/05 TO 08/31/05 17 OF
25
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 08/18 JOURNAL

01 08/19 JOURNAL

01 08/19 MRKD/MARKET

01 08/19 WIRED

01 08/19 JOURNAL

03 08/19 MRKD/MARKET

03 08/19 JOURNAL

QUANTITY DESCRIPTION

40,000 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

FROM 746FY0 TO 736FY0

746FY0 TO 736FY0 USD/EUR

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK

2,000,000 WYETH NOTE SR CVT FR

02.3900 01/15/2024

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

2,880 DUKE ENERGY CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,770 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,770 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,770 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,770 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,770 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,770 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

107,782.47

107,782.47

107,782.47

107,782.47

107,782.47

107,782.47

81,785.66

134,470.04

134,470.04

33,938.00

2,063,955.56

5,801.36

PRICE

DEBIT

2,435,762.17

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 18 OF

25

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 08/19 JOURNAL

01 08/22 MRKD/MARKET

03 08/22 MRKD/MARKET

01 08/23 JOURNAL

01 08/23 MRKD/MARKET

01 08/23 WIRED

01 08/23 ADJUSTMENT

01 08/23

TND

01 08/23

TND

03 08/23 MRKD/MARKET

01 08/24 MRKD/MARKET

01 08/24 WIRED

03 08/24 MRKD/MARKET

01 08/25 MRKD/MARKET

01 08/25 WIRED

03 08/25 MRKD/MARKET

03 08/25 JOURNAL

01 08/26 MRKD/MARKET

01 08/26 WIRED

03 08/26 MRKD/MARKET

QUANTITY DESCRIPTION

-13,240 WYETH

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

FROM 736FY0 TO 746FY0

736FY0 TO 746FY0 USD/VAR

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK

CENTERPOINT ENERGY INC SR NT CV 3.

03.7500 05/15/2023

-2,000,000 CENTERPOINT ENERGY INC SR NT CV 3.

03.7500 05/15/2023

TENDER CREDIT

2,000,000 CENTERPOINT ENERGY INC CVT SER B

03.7500 05/15/2023

TENDER CHARGE

MARK TO MARKET

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK

MARK TO MARKET

MARK TO MARKET

FUNDS PAID BY WIRE
WIRE TO CITIBANK
MARK TO MARKET
3,290 TJX COMPANIES INC NEW
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
MARK TO MARKET
FUNDS PAID BY WIRE
WIRE TO CITIBANK
MARK TO MARKET
9,595.00
25,956.15
25,956.15
7,302.88
9,977.00
46,210.30
1,058.00
1,731,211.82
70,911.34
46,210.30
1,731,211.82
2,138.00
3,000.00
92,289.03
29,627.69
92,289.03
7,302.88
PRICE
DEBIT
CREDIT
604,917.33
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20JQ
736FY
PAGE
UNDISCLOSED 08/01/05 TO 08/31/05 19 OF
25
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 08/29 MRKD/MARKET

03 08/29 MRKD/MARKET

03 08/29 JOURNAL

01 08/30 JOURNAL

01 08/30 MRKD/MARKET

01 08/30 WIRED

03 08/30 MRKD/MARKET

03 08/30 JOURNAL

03 08/30 SOLD

01 08/31 MRKD/MARKET

01 08/31 WIRED

03 08/31 MRKD/MARKET

QUANTITY DESCRIPTION

MARK TO MARKET

MARK TO MARKET

6,820 TJX COMPANIES INC NEW

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

FROM 746FY0 TO 736FY0

746FY0 TO 736FY0 USD/EUR

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK

MARK TO MARKET

-940 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-56,740 PPL CORP

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK

MARK TO MARKET

N/A

128,314.94

47,467.00

128,314.94

1,744,336.78

5,096.00

1,744,336.78

42,889.93

330,786.02

PRICE

DEBIT

42,949.90

145,959.59

CREDIT

42,949.90

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 20 OF

25

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 ***

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 08/01/05 INTEREST

DESCRIPTION

DEBIT INT @ AVG RATE 3.418

01 08/01/05 INTEREST

01 08/01/05 INTEREST

03 08/08/05 SUBST CHGD

03 08/12/05 SUBST CHGD

FOR 31 DAYS

FROM 07/01 TO 07/31

CLOSE BAL 31184906.87 DB

AVG BAL -25683095.34 DB

REBATE ON SHORT SALES

12/15/2049

INTEREST CHARGE

INTERNATIONAL FEES 07-2005

REBATE ON SHORT SALES

FOR THE MONTH OF JULY

INTEREST CREDIT

CBRL GROUP INC

SUBSTITUTE DIVIDEND CHARGE

08/08/05 ON -16580 SHARES

VORNADO REALTY TR

SUBSTITUTE DIVIDEND CHARGE

08/12/05 ON -11233 SHARES

8,537.08

1,989.60

34,240.14

DEBIT

75,612.38

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 21 OF

25

602.44

CREDIT

SUISSE

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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 ***

PORTFOLIO

TYPE

LONG OR

SHORT(S)

EQUITIES

03

03

03

03

03

03

03

03

03

03

03

28,190 (S) ALLERGAN INC

*CSFB RATING

253 (S) BARNES GROUP INC

16,580 (S) CBRL GROUP INC

*CSFB RATING

55,567 (S) CMS ENERGY CORP

8,670 (S) CSX CORPORATION

*CSFB RATING

92.05000

:NEUTRAL

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

34.50000

36.16000

:NOT RATED

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

16.10000

43.93000

:NEUTRAL

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

27,200 (S) CONSECO INC

*CSFB RATING

21,720 (S) WALT DISNEY CO

*CSFB RATING

74,380 (S) DUKE ENERGY CORP

*CSFB RATING

:OUTPERFORM

INDEPENDENT RATING:3 STAR - Hold
PROVIDER:Standard & Poor's
25.19000
:OUTPERFORM
INDEPENDENT RATING:4 STAR - Accumulate
PROVIDER:Standard & Poor's
28.99000
:OUTPERFORM
INDEPENDENT RATING:5 STAR - Buy
PROVIDER:Standard & Poor's
2,156,276.2092,231.204.277
547,126.805,212.80.953
:NEUTRAL
INDEPENDENT
RATING:3 STAR - Hold
PROVIDER:Standard & Poor's
39.05000
20.88000
114,260.30567,936.0027.17000
14.21000
11,574.421,952,454.0038,472.001.970
894,628.70380,873.103,468.00.911
8,728.50599,532.80222.647,958.402.551
1.327
2,594,889.5011,276.00.435
DESCRIPTION
PRICE
MARKET
VALUE
ESTIMATED
CURRENT
ANNUAL
INCOME YIELD %
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20JQ
736FY
PAGE
UNDISCLOSED 08/01/05 TO 08/31/05 22 OF
25
CREDIT
SUISSE
FIRST
BOSTON
CREDIT SUISSE FIRST BOSTON LLC
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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE

03

03

03

03

03

03

03

03

03

03

03

03

03

01

01

01

LONG OR

SHORT(S)

26,100 (S) FRANKLIN RESOURCES INC

98,300 (S) GENERAL MOTORS

*CSFB RATING

80.44000

34.19000

:OUTPERFORM

INDEPENDENT RATING:1 STAR - Sell

PROVIDER:Standard & Poor's

66,560 (S) HCC INSURANCE HOLDINGS INC

35,800 (S) INTERNATIONAL GAME TECHNOLOGIES

1,835 (S) INVITROGEN CORP

27,096 (S) MASCO CORP

*CSFB RATING

113,480 (S) PPL CORP

43,820 (S) RPM INCORPORATED

26,250 (S) SUPERVALU INC

53,590 (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

12,233 (S) VORNADO REALTY TR

*CSFB RATING

13,240 (S) WYETH

*CSFB RATING

2,790,000

17,000

3,000,000

:NEUTRAL

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

ALLERGAN INC SR NT CV ZERO 22

11/06/2022

BARNES GROUP INC CVT 144A

CBRL GROUP INC

03.7500 08/01/2025

LYON ZERO 32

04/03/2032

102.25000

46.37500

106.25000

2,964,375.00

17,382.50

1,391,250.00

637.50

3.667

33.29000

86.02000

:NOT AVAILABLE

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

45.79000

606,259.6012,180.802.009

288,457.851,052,282.666,585.4037,188.322.283

3.534

:OUTPERFORM

INDEPENDENT

RATING:4 STAR - Accumulate

PROVIDER:Standard & Poor's

31.96000

18.95000

34.80000

20.91000

3,626,820.80830,389.00913,500.001,120,566.90113,480.0026,292.0017,062.5012,86

1.603.129

3.166

1.868

1.148

26.65000

27.72000

84.73000

30.68000

1,773,824.00992,376.00155,479.55831,305.2829,952.0017,184.0021,676.801.689

1.732

2.608

DESCRIPTION

PRICE

MARKET

VALUE

2,099,484.003,360,877.00ESTIMATED

10,440.00196,600.00CURRENT

ANNUAL

INCOME YIELD %

.497

5.850

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 23 OF

25

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
01
01
01
01
01
01
01
01

LONG OR

SHORT(S)

700,000
1,000,000
15,000
2,000,000
125,000
1,075,000
1,000,000
2,000,000
3,000,000
250,000
1,600,000
175,000
4,000,000
3,000,000
2,700,000
4,000,000
3,000,000

CMS ENERGY CORP SR NT-B CV 23
CSX CORP BOND CVT
03.3750 07/15/2023
10/30/2021
CV THERAPEUTICS INC CVT
03.2500 08/16/2013
CENTERPOINT ENERGY INC CVT SER B
03.7500 05/15/2023
CHENIERE ENERGY INC CVT 144A
CONSECO INC CVT 144A
DUKE ENERGY CORP CVT

WALT DISNEY COMPANY CVT
FRANKLIN RES INC SR LYON CVT DUE
2031
GENERAL MTRS CORP CV C 33
HCC INS HLDGS INC NT CVT
MASCO CORP CVT
INVITROGEN CORP CVT 144A
06.2500 07/15/2033
02.0000 09/01/2021
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
02.6250 05/15/2023
01.3890 05/13/2033
11/02/2031
02/13/2021
02.2500 08/01/2012
03.5000 09/30/2035
02.1250 04/15/2023
01.7500 05/15/2023
05/11/2031
127.75000
123.25000
101.87500
102.12500
122.75000
73.00000
21.46000
126.87500
109.25000
45.75000
121.00000
54.75000
35.25000
76.25000
2,555,000.00
154,062.50
1,095,156.25
1,021,250.00
2,455,000.00
2,190,000.00
5,365,000.00
2,030,000.00
191,187.50
1,830,000.00
3,630,000.00
1,478,250.00
1,410,000.00

2,287,500.00
75,000.00
2,812.50
37,625.00
21,250.00
35,000.00
390,500.00
32,000.00
5,687.50
78,750.00
37,503.00
2.935
1.826
3.436
2.081
1.426
7.279
1.576
2.975
2.169
2.537
159.87500
89.12500
120.00000
DESCRIPTION
PRICE
MARKET
VALUE
1,119,125.00
891,250.00
18,000.00
ESTIMATED
23,625.00
487.50
CURRENT
ANNUAL INCOME YIELD %
2.111
2.708
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20JQ
736FY
PAGE
UNDISCLOSED 08/01/05 TO 08/31/05 24 OF
25
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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE

01

01

01

LONG OR

SHORT(S)

500,000

2,000,000

2,000,000

UNISOURCE ENERGY CORP CVT 144A

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.

64.12500

1,923,750.00

13,250,760.79

228,333.54

1.723

04.5000 03/01/2035

SR

WYETH NOTE SR CVT FR

03.8750 04/15/2025

02.3900 01/15/2024

106.12500

106.25000

102.87500

DESCRIPTION

PRICE

MARKET

VALUE

530,625.00

2,125,000.00

2,057,500.00

ESTIMATED

22,500.00

77,500.00

47,800.00

CURRENT

ANNUAL INCOME YIELD %

4.240

3.647

2.323

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20JQ

736FY

PAGE

UNDISCLOSED 08/01/05 TO 08/31/05 25 OF

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