

CSFB indicative market data

These tables and charts are based on CSFB proprietary market data as of April 29, 2005. They will be a useful indicator of the value of some of the common parameters used to price structured products

Interest rate volatilities

USD	Underlying tenor						
	3M	6M	2Y	5Y	10Y	15Y	20Y
3M	11.66%	12.93%	21.93%	21.73%	19.38%	17.73%	17.13%
1Y	19.91%	21.13%	22.45%	21.60%	19.44%	17.71%	16.62%
2Y	22.78%	22.67%	22.39%	21.10%	18.96%	17.06%	16.07%
5Y	21.74%	21.48%	20.39%	18.74%	16.98%	15.20%	14.59%
10Y	16.54%	16.36%	15.55%	14.17%	13.42%	12.20%	11.87%
15Y	13.12%	12.92%	12.63%	12.21%	11.73%	10.78%	10.22%
20Y	10.76%	10.68%	11.86%	11.31%	10.88%	9.92%	9.47%

EUR	Underlying tenor						
	3M	6M	2Y	5Y	10Y	15Y	20Y
3M	5.25%	10.05%	19.25%	19.25%	15.52%	13.57%	12.52%
1Y	19.92%	20.29%	20.92%	18.60%	15.37%	13.50%	12.44%
2Y	21.29%	20.87%	19.86%	17.08%	14.64%	13.24%	12.25%
5Y	17.74%	17.50%	16.24%	14.36%	13.16%	12.41%	11.74%
10Y	14.28%	14.14%	13.03%	12.04%	11.66%	11.08%	10.60%
15Y	13.35%	13.27%	11.97%	11.13%	10.84%	10.38%	9.80%
20Y	12.39%	12.36%	11.36%	11.22%	10.70%	10.30%	9.75%

GBP	Underlying tenor						
	3M	6M	2Y	5Y	10Y	15Y	20Y
3M	8.06%	11.23%	10.54%	11.72%	11.27%	11.04%	10.81%
1Y	10.29%	10.28%	12.97%	12.40%	11.66%	11.34%	11.08%
2Y	12.69%	12.60%	13.43%	12.69%	11.85%	11.62%	11.30%
5Y	14.18%	14.09%	13.47%	12.68%	11.76%	11.55%	11.24%
10Y	13.09%	13.01%	12.82%	12.24%	11.68%	11.40%	10.98%
15Y	13.64%	13.57%	12.11%	11.88%	11.68%	11.18%	10.65%
20Y	13.23%	13.17%	11.88%	11.88%	11.65%	11.15%	10.47%

JPY	Underlying tenor						
	3M	6M	2Y	5Y	10Y	15Y	20Y
3M	85.57%	86.51%	80.03%	51.94%	31.25%	24.19%	21.55%
1Y	144.23%	136.23%	83.48%	55.10%	32.71%	26.51%	23.60%
2Y	104.21%	100.45%	73.03%	46.60%	30.52%	25.80%	23.41%
5Y	50.80%	50.39%	40.66%	29.99%	24.65%	22.71%	21.60%
10Y	28.72%	28.91%	25.04%	22.01%	20.12%	19.55%	19.28%
15Y	24.47%	24.84%	21.62%	18.26%	17.45%	17.34%	17.99%
20Y	21.20%	21.61%	19.12%	16.60%	16.08%	17.02%	17.43%

CHF	Underlying tenor						
	3M	6M	2Y	5Y	10Y	15Y	20Y
3M	28.20%	30.04%	37.37%	27.56%	18.72%	15.55%	12.85%
1Y	46.63%	43.43%	37.84%	28.15%	19.77%	16.65%	15.13%
2Y	41.87%	40.53%	33.84%	25.97%	19.03%	16.50%	15.22%
5Y	27.23%	26.74%	22.42%	19.08%	15.19%	14.15%	13.04%
10Y	16.47%	16.29%	14.20%	14.01%	13.43%	12.22%	11.64%
15Y	15.88%	15.95%	14.22%	13.99%	12.48%	11.91%	11.67%
20Y	14.03%	14.05%	12.20%	11.90%	11.50%	11.68%	11.49%

Yield curves

	USD	EUR	GBP	JPY	CHF
1M	3.09%	2.10%	4.88%	0.04%	0.74%
3M	3.22%	2.13%	4.94%	0.05%	0.76%
6M	3.42%	2.13%	4.94%	0.06%	0.76%
1Y	3.71%	2.18%	4.97%	0.07%	0.83%
2Y	4.02%	2.40%	4.87%	0.15%	1.11%
3Y	4.17%	2.60%	4.87%	0.26%	1.37%
4Y	4.27%	2.77%	4.87%	0.39%	1.56%
5Y	4.35%	2.93%	4.87%	0.54%	1.73%
7Y	4.48%	3.22%	4.87%	0.87%	2.02%
10Y	4.65%	3.54%	4.86%	1.31%	2.35%
15Y	4.84%	3.84%	4.83%	1.75%	2.66%
20Y	4.94%	4.00%	4.79%	2.02%	2.81%
25Y	4.98%	4.08%	4.74%	2.17%	2.92%
30Y	5.00%	4.11%	4.70%	2.26%	2.95%

Equity index projected dividend yield

	1-Year
S&P 500	1.93%
FTSE 100	3.63%
DJ Eurostoxx 50	3.33%
Nikkei 225	0.85%
Hang Seng	3.61%

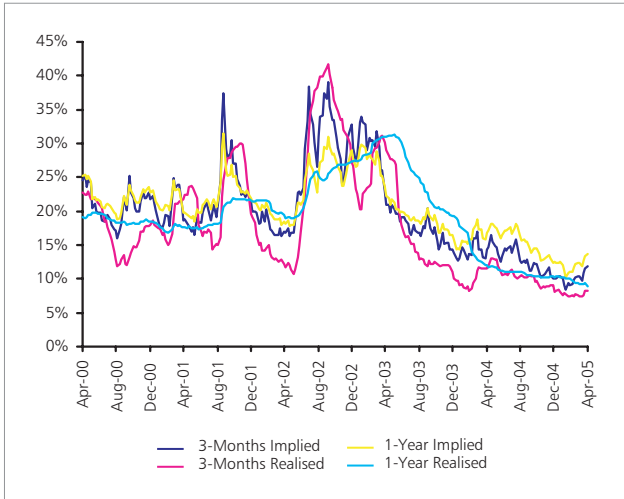
Implied three-year Index correlation matrix

	S&P 500	FTSE 100	DJ Eurostoxx 50	Nikkei 225	Hang Seng
S&P 500	100%				
FTSE 100	70%	100%			
DJ Eurostoxx 50	80%	85%	100%		
Nikkei 225	53%	53%	53%	100%	
Hang Seng	55%	55%	55%	58%	100%

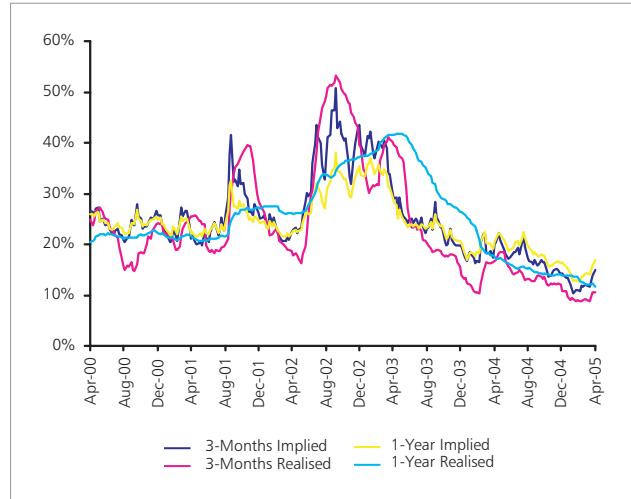
Currency implied volatilities

Reference spot	1.29175	1.9096	105.055
	EUR/USD	GBP/USD	USD/JPY
1M	8.26%	7.32%	8.85%
3M	8.70%	7.93%	8.82%
6M	9.02%	8.39%	8.80%
1Y	9.25%	8.58%	8.85%
2Y	9.33%	8.77%	8.87%
3Y	9.38%	8.83%	8.90%
4Y	9.43%	8.88%	9.02%
5Y	9.53%	8.91%	9.33%

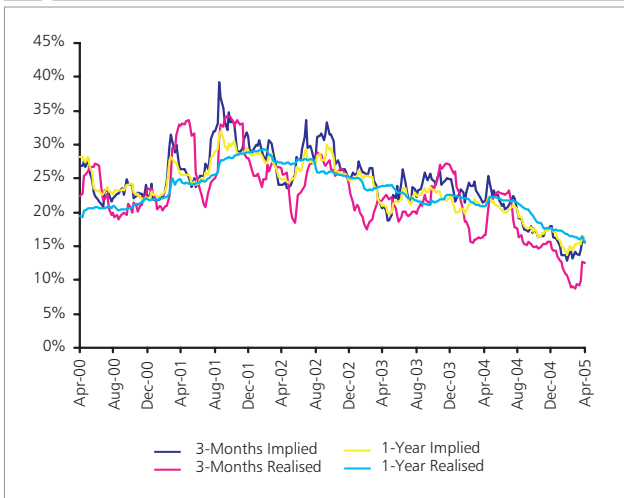
FTSE 100 volatility history (28-Apr-99 – 29-Apr-05)



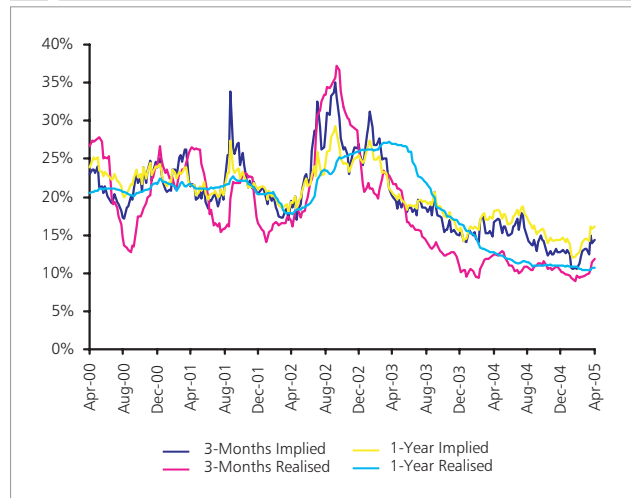
DJ Eurostoxx 50 volatility history (28-Apr-99 – 29-Apr-05)



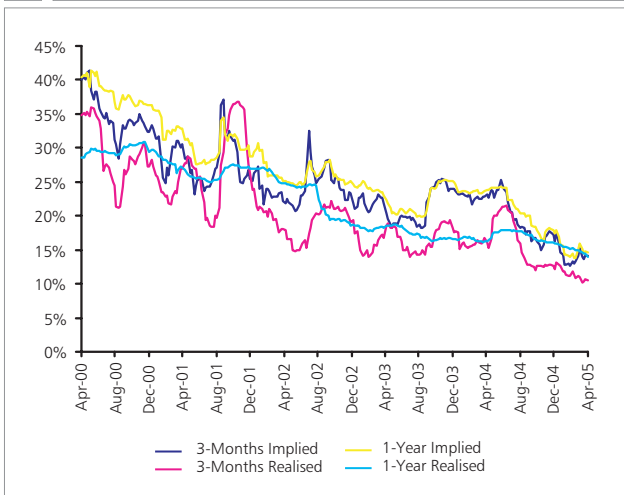
Nikkei 225 volatility history (28-Apr-99 – 29-Apr-05)



S&P 500 volatility history (28-Apr-99 – 29-Apr-05)



Hang Seng volatility history (28-Apr-99 – 29-Apr-05)



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