

# Statement of Account

INV REP      ACCOUNT      TAXPAYER ID.      STATEMENT PERIOD      PAGE  
 20JQ      [REDACTED]      UNDISCLOSED      09/01/05 TO 09/30/05      22 OF 22

\*\*\* ALL AMOUNTS IN US DOLLAR \*\*\*

## PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
01	4,000,000	MASCO CORP CVT	45.87500	1,835,000.00		
01	3,000,000	PPL ENERGY SUPPLY LLC CVT	130.62500	3,918,750.00	78,750.00	2.010
01	2,700,000	RPM INTL INC SR NT CV 33	53.87500	1,454,625.00	37,503.00	2.578
01	4,000,000	SUPERVALU INC SR CVT BOND	32.87500	1,315,000.00		
01	3,000,000	TJX COS INC CONV	76.00000	2,280,000.00		
01	500,000	UNISOURCE ENERGY CORP CVT 144A	105.00000	525,000.00	22,500.00	4.286
01	2,000,000	VORNADO RLTY L P SR	106.12500	2,122,500.00	77,500.00	3.651
01	2,000,000	WYETH NOTE SR CVT FR	103.50000	2,070,000.00	47,800.00	2.309
		OTHER ASSETS				
01	3,000,000	INTERNATIONAL GAME TECHNOLOGY ZERO	63.50000	1,905,000.00		
		TOTAL PRICED PORTFOLIO		14,609,227.05	266,580.64	1.825

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



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