

Statement of Account

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

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
01	1,000,000	CSX CORP BOND CVT	95.56250	955,625.00		
		10/30/2021				
01	15,000	CV THERAPEUTICS INC CVT	111.12500	16,668.75	487.50	2.925
		03.2500 08/16/2013				
01	625,000	CELGENE CORP CVT	269.12500	1,682,031.25	10,937.50	.650
		01.7500 06/01/2008				
01	2,000,000	CENTERPOINT ENERGY INC CVT SER B	117.87500	2,357,500.00	75,000.00	3.181
		03.7500 05/15/2023				
01	125,000	CHENIERE ENERGY INC CVT 144A	120.50000	150,625.00	2,812.50	1.867
		02.2500 08/01/2012				
01	1,075,000	CONSECO INC CVT 144A	106.62500	1,146,218.75	37,625.00	3.283
		03.5000 09/30/2035				
01	1,000,000	WALT DISNEY COMPANY CVT	100.12500	1,001,250.00	21,250.00	2.122
		02.1250 04/15/2023				
01	2,000,000	DUKE ENERGY CORP CVT	116.37500	2,327,500.00	35,000.00	1.504
		01.7500 05/15/2023				
01	1,052,000	EDO CORP CVT SR SUB NTS	101.37500	1,066,465.00	42,080.00	3.946
		04.0000 11/15/2025				
01	250,000	GENERAL MTRS CORP CV C 33	15.62000	3,905,000.00	390,500.00	10.000
		06.2500 07/15/2033				
01	1,600,000	HCC INS HLDGS INC NT CVT	138.00000	2,208,000.00	32,000.00	1.449
		02.0000 09/01/2021				
01	4,000,000	MASCO CORP CVT	45.50000	1,820,000.00		
		07/20/2031				
01	3,000,000	PPL ENERGY SUPPLY LLC CVT	118.82700	3,564,810.00	78,750.00	2.209
		02.6250 05/15/2023				
01	3,830,000	RPM INTL INC SR NT CV 33	52.00000	1,991,600.00	53,198.70	2.671
		01.3890 05/13/2033				
01	4,000,000	SUPERVALU INC SR CVT BOND	32.75000	1,310,000.00		
		11/02/2031				
01	3,000,000	TJX COS INC CONV	79.75000	2,392,500.00		
		02/13/2021				
01	500,000	UNISOURCE ENERGY CORP CVT 144A	100.00000	500,000.00	22,500.00	4.500
		04.5000 03/01/2035				



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