

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20JQ ████████ UNDISCLOSED 10/01/05 TO 10/31/05 23 OF 23

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
01	1,000,000	WALT DISNEY COMPANY CVT 02.1250 04/15/2023	101.01727	1,010,172.70	21,250.00	2.104
01	2,000,000	DUKE ENERGY CORP CVT 01.7500 05/15/2023	112.37500	2,247,500.00	35,000.00	1.557
01	3,000,000	FRANKLIN RES INC SR LYON CVT DUE 2031 05/11/2031	82.88991	2,486,697.30		
01	250,000	GENERAL MTRS CORP CV C 33 06.2500 07/15/2033	18.35000	4,587,500.00	390,500.00	8.512
01	1,600,000	HCC INS HLDGS INC NT CVT 02.0000 09/01/2021	142.00000	2,272,000.00	32,000.00	1.408
01	4,000,000	MASCO CORP CVT 07/20/2031	45.18870	1,807,548.00		
01	3,000,000	PPL ENERGY SUPPLY LLC CVT 02.6250 05/15/2023	125.69400	3,770,820.00	78,750.00	2.088
01	2,700,000	RPM INTL INC SR NT CV 33 01.3890 05/13/2033	53.35000	1,440,450.00	37,503.00	2.604
01	4,000,000	SUPERVALU INC SR CVT BOND 11/02/2031	33.59000	1,343,600.00		
01	3,000,000	TJX COS INC CONV 02/13/2021	78.65855	2,359,756.50		
01	500,000	UNISOURCE ENERGY CORP CVT 144A 04.5000 03/01/2035	102.18750	510,937.50	22,500.00	4.404
01	2,000,000	VORNADO RLTY L P SR 03.8750 04/15/2025	103.64920	2,072,984.00	77,500.00	3.739
01	2,000,000	WYETH NOTE SR CVT FR 02.3900 01/15/2024	103.03905	2,060,781.00	47,800.00	2.320
		OTHER ASSETS				
01	3,000,000	INTERNATIONAL GAME TECHNOLOGY ZERO 01/29/2033	63.13215	1,893,964.50		
		TOTAL PRICED PORTFOLIO		15,971,891.75	288,581.68	1.807

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



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