

Statement of Account

INV REP
20ST

ACCOUNT

TAXPAYER ID.
UNDISCLOSED

STATEMENT PERIOD
01/01/07 TO 01/31/07

PAGE
15 OF 16

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE	LONG OR SHORT (S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
EQUITIES						
03	33,810 (S)	AMERICAN FINL GROUP INC *CSSU RATING :NEUTRAL INDEPENDENT RATING: PROVIDER:Standard & Poor's	35.32000	1,194,169.20-	13,524.00-	1.133
03	18,824 (S)	CBRL GROUP INC *CSSU RATING :NOT RATED INDEPENDENT RATING:3 STAR - Hold PROVIDER:Standard & Poor's	46.88000	882,469.12-	10,541.44-	1.195
03	62,267 (S)	CMS ENERGY CORP	16.69000	1,039,236.23-	12,453.40-	1.198
03	33,838 (S)	CSX CORPORATION *CSSU RATING :OUTPERFORM INDEPENDENT RATING:3 STAR - Hold PROVIDER:Standard & Poor's	36.79000	1,244,900.02-	13,535.20-	1.087
03	51,450 (S)	CELGENE CORPORATION	53.68000	2,761,836.00-		
03	180,999 (S)	CENTERPOINT ENERGY INC *CSSU RATING :NEUTRAL INDEPENDENT RATING:3 STAR - Hold PROVIDER:Standard & Poor's	17.26000	3,124,042.74-	108,599.40-	3.476
03	12,981 (S)	EDO CORPORATION *CSSU RATING :NEUTRAL INDEPENDENT RATING:3 STAR - Hold PROVIDER:Standard & Poor's	23.22000	301,418.82-	1,557.72-	.517
03	72,960 (S)	HCC INSURANCE HOLDINGS INC	31.23000	2,278,540.80-	29,184.00-	1.281
03	77,197 (S)	RPM INCORPORATED	23.23000	1,793,286.31-	54,037.90-	3.013
01	2,000,000	AMERICAN FINL GROUP INC OHIO SR NT CV1. 01.4861 06/02/2033	62.00000	1,240,000.00	29,720.00	2.397
01	3,000,000	CBRL GROUP INC LYON ZERO 32 04/03/2032	52.12500	1,563,750.00		
01	700,000	CMS ENERGY CORP SR NT-B CV 23 03.3750 07/15/2023	161.12500	1,127,875.00	23,625.00	2.095



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