

# Statement of Account

INV REP  
20ST

ACCOUNT

TAXPAYER ID.  
UNDISCLOSED

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

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\*\*\* 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	131.00000	1,310,000.00		
		10/30/2021				
01	625,000	CELGENE CORP CVT	443.62500	2,772,656.25	10,937.50	.394
		01.7500 06/01/2008				
01	2,130,000	CENTERPOINT ENERGY INC CVT SER B	152.50000	3,248,250.00	79,875.00	2.459
		03.7500 05/15/2023				
01	952,000	EDO CORP CVT SR SUB NTS	95.75000	911,540.00	38,080.00	4.178
		04.0000 11/15/2025				
01	1,600,000	HCC INS HLDGS INC NT CVT	146.25000	2,340,000.00	32,000.00	1.368
		02.0000 09/01/2021				
01	3,830,000	RPM INTL INC SR NT CV 33	63.75000	2,441,625.00	53,198.70	2.179
		01.3890 05/13/2033				
01	120,000	UNISOURCE ENERGY CORP CVT 144A	111.75000	134,100.00	5,400.00	4.027
		04.5000 03/01/2035				
01	120,000 (S)	UNISOURCE ENERGY CORP SR NT CV	111.75000	134,100.00-	5,400.00-	4.027
		4.5% 03/3 04.5000 03/01/2035				
TOTAL PRICED PORTFOLIO				2,335,797.01	24,003.14	1.028

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



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