

# Statement of Account

INV REP  
20ST

ACCOUNT

TAXPAYER ID.  
UNDISCLOSED

STATEMENT PERIOD  
08/01/06 TO 08/31/06

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

## PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
03	29,450 (S)	GENERAL MOTORS *CSSU RATING :NEUTRAL INDEPENDENT RATING:3 STAR - Hold PROVIDER:Standard & Poor's	29.18000	859,351.00-	29,450.00-	3.427
03	72,460 (S)	HCC INSURANCE HOLDINGS INC	32.49000	2,354,225.40-	28,984.00-	1.231
01	3,277	MASCO CORP *CSSU RATING :NEUTRAL INDEPENDENT RATING:4 STAR - Accumulate PROVIDER:Standard & Poor's	27.41000	89,822.57	2,883.76	3.211
03	113,825 (S)	PPL CORP	34.97000	3,980,460.25-	125,207.50-	3.146
03	57,090 (S)	RPM INCORPORATED	18.81000	1,073,862.90-	36,537.60-	3.402
03	9,965 (S)	UNISOURCE ENERGY CORP HLDG CO	34.51000	343,892.15-	8,370.60-	2.434
01	2,000,000	AMERICAN FINL GROUP INC OHIO SR NT CV1. 01.4861 06/02/2033	55.00000	1,100,000.00	29,720.00	2.702
01	2,000,000	AMGEN INC NT ZER CV 32	74.12500	1,482,500.00		
01	3,000,000	CBRL GROUP INC LYON ZERO 32 03/01/2032	47.50000	1,425,000.00		
01	700,000	CMS ENERGY CORP SR NT-B CV 23 04/03/2032	144.62500	1,012,375.00	23,625.00	2.334
01	1,000,000	CSX CORP BOND CVT 03.3750 07/15/2023	111.00000	1,110,000.00		
01	625,000	CELGENE CORP CVT 10/30/2021	336.43300	2,102,706.25	10,937.50	.520
01	2,250,000	CENTERPOINT ENERGY INC CVT SER B 01.7500 06/01/2008	128.87500	2,899,687.50	84,375.00	2.910
01	125,000	CHENIERE ENERGY INC CVT 144A 03.7500 05/15/2023	112.87500	141,093.75	2,812.50	1.993
01	1,052,000	EDO CORP CVT SR SUB NTS 02.2500 08/01/2012	97.12500	1,021,755.00	42,080.00	4.118
01	75,000	GENERAL MTRS CORP CV C 33 04.0000 11/15/2025	21.00000	1,575,000.00	117,150.00	7.438
01	1,600,000	HCC INS HLDGS INC NT CVT 06.2500 07/15/2033	152.75000	2,444,000.00	32,000.00	1.309
		02.0000 09/01/2021				



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