

# Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE  
20ST 736FY UNDISCLOSED 08/01/06 TO 08/31/06 18 OF 18

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

## PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
01	4,000,000	MASCO CORP CVT 07/20/2031	45.50000	1,820,000.00		
01	3,000,000	PPL ENERGY SUPPLY LLC CVT 02.6250 05/15/2023	139.50000	4,185,000.00	78,750.00	1.882
01	3,830,000	RPM INTL INC SR NT CV 33 01.3890 05/13/2033	55.12500	2,111,287.50	53,198.70	2.520
01	4,000,000	SUPERVALU INC SR CVT BOND 11/02/2031	32.62500	1,305,000.00		
01	500,000	UNISOURCE ENERGY CORP CVT 144A 04.5000 03/01/2035	104.87500	524,375.00	22,500.00	4.291
01	789,000	VALASSIS COMMUNICATIONS INC SR NT CV1. 01.0843 05/22/2033	61.50000	485,235.00	8,552.76	1.763
		TOTAL PRICED PORTFOLIO		10,268,126.75	157,886.58	1.538

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



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