

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20JQ 736FY UNDISCLOSED 02/01/06 TO 02/28/06 20 OF 21

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
03	14,233 (S)	VORNADO REALTY TR *CSSU RATING :NOT AVAILABLE INDEPENDENT RATING:3 STAR - Hold PROVIDER:Standard & Poor's	88.99000	1,266,594.67-	45,545.60-	3.596
01	3,366,000	ALLERGAN INC SR NT CV ZERO 22 11/06/2022	123.00000	4,140,180.00		
01	2,000,000	AMERICAN FINL GROUP INC OHIO SR NT CV1. 01.4861 06/02/2033	49.21200	984,240.00	29,720.00	3.020
01	2,000,000	AMGEN INC NT ZER CV 32 03/01/2032	76.25000	1,525,000.00		
01	1,000,000	AMYLIN PHARMACEUTICALS INC SR NT CV 2 02.5000 04/15/2011	137.81800	1,378,180.00	25,000.00	1.814
01	17,000	BARNES GROUP INC CVT 144A 03.7500 08/01/2025	106.50000	18,105.00	637.50	3.521
01	17,000 (S)	BARNES GROUP INC 3.75% 2025 CVT 03.7500 08/01/2025	106.50000	18,105.00-	637.50-	3.521
01	3,000,000	CBRL GROUP INC LYON ZERO 32 04/03/2032	50.50000	1,515,000.00		
01	700,000	CMS ENERGY CORP SR NT-B CV 23 03.3750 07/15/2023	140.37500	982,625.00	23,625.00	2.404
01	1,000,000	CSX CORP BOND CVT 10/30/2021	101.50000	1,015,000.00		
01	625,000	CELGENE CORP CVT 01.7500 06/01/2008	315.87500	1,974,218.75	10,937.50	.554
01	2,000,000	CENTERPOINT ENERGY INC CVT SER B 03.7500 05/15/2023	117.25000	2,345,000.00	75,000.00	3.198
01	125,000	CHENIERE ENERGY INC CVT 144A 02.2500 08/01/2012	126.87500	158,593.75	2,812.50	1.773
01	1,075,000	CONSECO INC CVT 144A 03.5000 09/30/2035	111.50000	1,198,625.00	37,625.00	3.139
01	2,000,000	DUKE ENERGY CORP CVT 01.7500 05/15/2023	119.75000	2,395,000.00	35,000.00	1.461
01	1,052,000	EDO CORP CVT SR SUB NTS 04.0000 11/15/2025	107.12500	1,126,955.00	42,080.00	3.734



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