

Statement of Account

INV REP
20JQ

ACCOUNT

TAXPAYER ID.
UNDISCLOSED

STATEMENT PERIOD
02/01/06 TO 02/28/06

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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	250,000	GENERAL MTRS CORP CV C 33 06.2500 07/15/2033	16.52900	4,132,250.00	390,500.00	9.450
01	1,600,000	HCC INS HLDGS INC NT CVT 02.0000 09/01/2021	151.50000	2,424,000.00	32,000.00	1.320
01	4,000,000	MASCO CORP CVT 07/20/2031	45.75000	1,830,000.00		
01	3,000,000	PPL ENERGY SUPPLY LLC CVT 02.6250 05/15/2023	127.00000	3,810,000.00	78,750.00	2.067
01	3,830,000	RPM INTL INC SR NT CV 33 01.3890 05/13/2033	53.62500	2,053,837.50	53,198.70	2.590
01	4,000,000	SUPERVALU INC SR CVT BOND 11/02/2031	33.50000	1,340,000.00		
01	3,000,000	TJX COS INC CONV 02/13/2021	83.12500	2,493,750.00		
01	500,000	UNISOURCE ENERGY CORP CVT 144A 04.5000 03/01/2035	98.50000	492,500.00	22,500.00	4.569
01	789,000	VALASSIS COMMUNICATIONS INC SR NT CV1. 01.0843 05/22/2033	62.37500	492,138.75	8,552.76	1.738
01	2,000,000	VORNADO RLTY L P SR DEB EXC 03.8750 04/15/2025	107.37500	2,147,500.00	77,500.00	3.609
		TOTAL PRICED PORTFOLIO		13,183,446.90	348,662.18	2.645

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



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