

# Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE  
 20ST [REDACTED] UNDISCLOSED 07/01/06 TO 07/31/06 19 OF 20

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

## PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
03	58,950 (S)	GENERAL MOTORS *CSSU RATING :NEUTRAL INDEPENDENT RATING:3 STAR - Hold PROVIDER:Standard & Poor's	32.23000	1,899,958.50-	58,950.00-	3.103
03	72,460 (S)	HCC INSURANCE HOLDINGS INC	30.49000	2,209,305.40-	28,984.00-	1.312
03	2,723 (S)	MASCO CORP *CSSU RATING :NEUTRAL INDEPENDENT RATING:4 STAR - Accumulate PROVIDER:Standard & Poor's	26.73000	72,785.79-	2,396.24-	3.292
03	113,265 (S)	PPL CORP	34.02000	3,853,275.30-	124,591.50-	3.233
03	56,140 (S)	RPM INCORPORATED	18.74000	1,052,063.60-	35,929.60-	3.415
01	1,700	SUPERVALU INC	27.11000	46,087.00	1,105.00	2.398
03	8,307 (S)	SUPERVALU INC	27.11000	225,202.77-	5,399.55-	2.398
03	9,965 (S)	UNISOURCE ENERGY CORP HLDG CO	33.36000	332,432.40-	8,370.60-	2.518
03	15,783 (S)	VORNADO REALTY TR *CSSU RATING : INDEPENDENT RATING:3 STAR - Hold PROVIDER:Standard & Poor's	104.55000	1,650,112.65-	50,505.60-	3.061
01	2,000,000	AMERICAN FINL GROUP INC OHIO SR NT CVL. 01.4861 06/02/2033	49.27000	985,400.00	29,720.00	3.016
01	2,000,000	AMGEN INC NT ZER CV 32 03/01/2032	74.25000	1,485,000.00		
01	3,000,000	CBRL GROUP INC LYON ZERO 32 04/03/2032	45.50000	1,365,000.00		
01	700,000	CMS ENERGY CORP SR NT-B CV 23 03.3750 07/15/2023	138.87500	972,125.00	23,625.00	2.430
01	1,000,000	CSX CORP BOND CVT 10/30/2021	111.00000	1,110,000.00		
01	625,000	CELGENE CORP CVT 01.7500 06/01/2008	391.00000	2,443,750.00	10,937.50	.448
01	2,250,000	CENTERPOINT ENERGY INC CVT SER B 03.7500 05/15/2023	122.25000	2,750,625.00	84,375.00	3.067
01	125,000	CHENIERE ENERGY INC CVT 144A 02.2500 08/01/2012	117.37500	146,718.75	2,812.50	1.917



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