

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20JQ 736FY UNDISCLOSED 04/01/06 TO 04/30/06 24 OF 25

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
01	3,366,000	ALLERGAN INC SR NT CV ZERO 22 11/06/2022	117.25000	3,946,635.00		
01	2,000,000	AMERICAN FINL GROUP INC OHIO SR NT CVL. 01.4861 06/02/2033	52.00000	1,040,000.00	29,720.00	2.858
01	2,000,000	AMGEN INC NT ZER CV 32 03/01/2032	73.62500	1,472,500.00		
01	3,000,000	CBRL GROUP INC LYON ZERO 32 04/03/2032	47.62500	1,428,750.00		
01	700,000	CMS ENERGY CORP SR NT-B CV 23 03.3750 07/15/2023	132.75000	929,250.00	23,625.00	2.542
01	1,000,000	CSX CORP BOND CVT 10/30/2021	122.12500	1,221,250.00		
01	625,000	CELGENE CORP CVT 01.7500 06/01/2008	344.00000	2,150,000.00	10,937.50	.509
01	2,250,000	CENTERPOINT ENERGY INC CVT SER B 03.7500 05/15/2023	111.12500	2,500,312.50	84,375.00	3.375
01	125,000	CHENIERE ENERGY INC CVT 144A 02.2500 08/01/2012	132.87500	166,093.75	2,812.50	1.693
01	975,000	CONSECO INC CVT 144A 03.5000 09/30/2035	111.75000	1,089,562.50	34,125.00	3.132
01	200,000 (S)	CONSECO INC CVT 03.5000 09/30/2035	111.75000	223,500.00-	7,000.00-	3.132
01	2,000,000	DUKE ENERGY CORP CVT 01.7500 05/15/2023	123.12500	2,462,500.00	35,000.00	1.421
01	1,052,000	EDO CORP CVT SR SUB NTS 04.0000 11/15/2025	100.87500	1,061,205.00	42,080.00	3.965
01	150,000	GENERAL MTRS CORP CV C 33 06.2500 07/15/2033	18.21000	2,731,500.00	234,300.00	8.578
01	1,600,000	HCC INS HLDGS INC NT CVT 02.0000 09/01/2021	157.75000	2,524,000.00	32,000.00	1.268
01	4,000,000	MASCO CORP CVT 07/20/2031	46.12500	1,845,000.00		
01	3,000,000	PPL ENERGY SUPPLY LLC CVT 02.6250 05/15/2023	116.05000	3,481,500.00	78,750.00	2.262



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