

CUSIP	Symbol	Issuer	CPN	Maturity	CVT
00104CAA6	AESO.GA	AES CORPORATION (THE)	9.375	9/15/2010	
007903AF4	AMD.GC	ADVANCED MICRO DEVICES, INC.	4.500	12/1/2007	Y
008685AA7	AHO.GA	AHOLD FINANCE U.S.A., INC.	6.250	5/1/2009	
018606AD5	AIQ.GA	ALLIANCE IMAGING INC.	10.375	4/15/2011	
01958XAQ0	AW.GI	ALLIED WASTE NORTH AMERICA INC	10.000	8/1/2009	
023135AF3	AMZN.GC	AMAZON.COM, INC.	4.750	2/1/2009	Y
029912AH5	AMT.GJ	AMERICAN TOWER CORPORATION	9.375	2/1/2009	
03071PAD4	ABC.GB	AMERISOURCE HEALTH CORPORATION	5.000	12/1/2007	Y
073325AD4	BEAS.GB	BEA SYSTEMS, INC.	4.000	12/15/2006	Y
095173AE0	BLUI.GB	BLOUNT, INC.	13.000	8/1/2009	
097383AV5	BCC.HJ	BOISE CASCADE CORPORATION	6.500	11/1/2010	
165167AS6	CHK.GI	CHESAPEAKE ENERGY CORPORATION	8.125	4/1/2011	
232806AH2	CY.GD	CYPRESS SEMICONDUCTOR CORPORATION	1.250	6/15/2008	Y
235811AU0	DCN.GG	DANA CORPORATION	9.000	8/15/2011	
281023AG6	EIX.GC	EDISON MISSION ENERGY	9.875	4/15/2011	
35671DAK1	FCX.GH	FREEPORT-MCMORAN COPPER & GOLD INC.	7.000	2/11/2011	Y
364760AJ7	GPS.GF	GAP, INC. (THE)	5.750	3/15/2009	Y
373298BS6	GP.GW	GEORGIA-PACIFIC CORPORATION	7.500	5/15/2006	
448924AM2	ICN.GF	ICN PHARMACEUTICALS, INC.	6.500	7/15/2008	Y
45768YAF9	IMDW.GB	INSIGHT MIDWEST L.P.	10.500	11/1/2010	
460690AT7	IPG.GN	INTERPUBLIC GROUP OF COMPANIES, INC. (THE)	4.500	3/15/2023	Y
549463AG2	LU.GH	LUCENT TECHNOLOGIES INC.	2.750	6/15/2023	Y
552078AM9	LYO.GC	LYONDELL CHEMICAL COMPANY	9.875	5/1/2007	
552953AF8	MGG.GM	MGM MIRAGE	6.000	10/1/2009	
58446VAB7	MCCB.GA	MEDIACOM BROADBAND LLC	11.000	7/15/2013	
60036NAD3	MCH.GC	MILLENIUM AMERICA, INC.	9.250	6/15/2008	
65332VBD4	NXTL.GQ	NEXTEL COMMUNICATIONS, INC.	7.375	8/1/2015	
656569AA8	NT.GC	NORTEL NETWORKS LIMITED	6.125	2/15/2006	
670872AB6	OMG.GB	OM GROUP, INC.	9.250	12/15/2011	
708160BV7	JCP.GR	J. C. PENNEY COMPANY, INC.	5.000	10/15/2008	Y
74406AAC6	AGN.KR	PROVIDIAN FINANCIAL CORPORATION	4.000	5/15/2008	Y
74913EAC4	Q.GP	QWEST CAPITAL FUNDING INC.	7.750	8/15/2006	
76182KAK1	RJR.GM	R.J. REYNOLDS TOBACCO HOLDINGS, INC.	7.750	5/15/2006	
780153AP7	RCL.GM	ROYAL CARIBBEAN CRUISES LTD.	6.875	12/1/2013	
829226AM1	SBGI.GI	SINCLAIR BROADCAST GROUP, INC.	8.000	3/15/2012	
85590AAD6	HOT.GH	STARWOOD HOTELS & RESORTS WORLDWIDE, INC.	7.875	5/1/2012	
861589AX7	STO.GO	STONE CONTAINER CORPORATION	9.750	2/1/2011	
871503AB4	SYMC.GB	SYMANTEC CORPORATION	3.000	11/1/2006	Y
872375AC4	TE.GB	TECO ENERGY, INC.	7.200	5/1/2011	
880349AA3	TEN.GA	TENNECO AUTOMOTIVE INC.	11.625	10/15/2009	
880770AD4	TER.GB	TERADYNE, INC.	3.750	10/15/2006	Y
881609AL5	TSO.GF	TESORO PETROLEUM CORPORATION	9.625	4/1/2012	
89579KAB5	TRI.GA	TRIAD HOSPITALS, INC.	8.750	5/1/2009	
895953AD9	YUM.GC	TRICON GLOBAL RESTAURANTS, INC.	8.875	4/15/2011	
902118BF4	TYC.OI	TYCO INTERNATIONAL GROUP SA	2.750	1/15/2018	Y
911365AB0	URI.GL	UNITED RENTALS (NORTH AMERICA), INC.	10.750	4/15/2008	
912909AA6	X.GC	UNITED STATES STEEL CORPORATION	9.750	5/15/2010	
92839UAB3	VC.GB	VISTEON CORPORATION	8.250	8/1/2010	
98385XAC0	XTO.GE	XTO ENERGY INC.	6.250	4/15/2013	
984121BL6	XR.X.HK	XEROX CORPORATION	7.125	6/15/2010	
New Issues are bolded					