

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20ST 736FY UNDISCLOSED 05/01/06 TO 05/31/06 27 OF 28

*** 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:2 STAR - Avoid PROVIDER:Standard & Poor's	26.93000	1,587,523.50-	58,950.00-	3.713
03	72,460 (S)	HCC INSURANCE HOLDINGS INC	30.69000	2,223,797.40-	28,984.00-	1.303
03	14,723 (S)	MASCO CORP *CSSU RATING :NEUTRAL INDEPENDENT RATING:4 STAR - Accumulate PROVIDER:Standard & Poor's	31.02000	456,707.46-	12,956.24-	2.837
03	105,422 (S)	PPL CORP	29.77000	3,138,412.94-	115,964.20-	3.695
03	62,340 (S)	RPM INCORPORATED	18.63000	1,161,394.20-	39,897.60-	3.435
03	7,330 (S)	SUPERVALU INC	29.16000	213,742.80-	4,764.50-	2.229
03	14,476 (S)	TJX COMPANIES INC NEW *CSSU RATING :OUTPERFORM INDEPENDENT RATING:3 STAR - Hold PROVIDER:Standard & Poor's	23.71000	343,225.96-	4,053.28-	1.181
03	8,665 (S)	UNISOURCE ENERGY CORP HLDG CO	30.30000	262,549.50-	7,278.60-	2.772
03	1,602 (S)	VALASSIS COMMUNICATION INC *CSSU RATING :NEUTRAL INDEPENDENT RATING:Hold PROVIDER:Rochdale Securities	28.99000	46,441.98-		
03	15,083 (S)	VORNADO REALTY TR *CSSU RATING :NOT AVAILABLE INDEPENDENT RATING:3 STAR - Hold PROVIDER:Standard & Poor's	89.89000	1,355,810.87-	48,265.60-	3.560
01	2,000,000	AMERICAN FINL GROUP INC OHIO SR NT CV1. 01.4861 06/02/2033	50.12500	1,002,500.00	29,720.00	2.965
01	2,000,000	AMGEN INC NT ZER CV 32	73.75000	1,475,000.00		
01	3,000,000	CBRL GROUP INC LYON ZERO 32 03/01/2032	47.00000	1,410,000.00		
01	700,000	CMS ENERGY CORP SR NT-B CV 23 04/03/2032 03.3750 07/15/2023	129.25000	904,750.00	23,625.00	2.611



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