

Statement of Account

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD PAGE
 20JQ 736FY UNDISCLOSED 03/01/06 TO 03/31/06 21 OF 22

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO

TYPE	LONG OR SHORT(S)	DESCRIPTION	PRICE	MARKET VALUE	ESTIMATED ANNUAL INCOME	CURRENT YIELD %
03	8,665 (S)	UNISOURCE ENERGY CORP HLDG CO	30.50000	264,282.50-	7,278.60-	2.754
03	2,812 (S)	VALASSIS COMMUNICATION INC	29.37000	82,588.44-		
		*CSSU RATING :NEUTRAL INDEPENDENT RATING:Hold PROVIDER:Rochdale Securities				
03	15,733 (S)	VORNADO REALTY TR	96.00000	1,510,368.00-	50,345.60-	3.333
		*CSSU RATING :NOT AVAILABLE INDEPENDENT RATING:3 STAR - Hold PROVIDER:Standard & Poor's				
01	3,366,000	ALLERGAN INC SR NT CV ZERO 22 11/06/2022	123.75000	4,165,425.00		
01	2,000,000	AMERICAN FINL GROUP INC OHIO SR NT CV1. 01.4861 06/02/2033	49.50000	990,000.00	29,720.00	3.002
01	2,000,000	AMGEN INC NT ZER CV 32 03/01/2032	75.12500	1,502,500.00		
01	3,000,000	CBRL GROUP INC LYON ZERO 32 04/03/2032	49.57550	1,487,265.00		
01	700,000	CMS ENERGY CORP SR NT-B CV 23 03.3750 07/15/2023	130.00000	910,000.00	23,625.00	2.596
01	1,000,000	CSX CORP BOND CVT 10/30/2021	107.75000	1,077,500.00		
01	625,000	CELGENE CORP CVT 01.7500 06/01/2008	366.62500	2,291,406.25	10,937.50	.477
01	2,000,000	CENTERPOINT ENERGY INC CVT SER B 03.7500 05/15/2023	111.83400	2,236,680.00	75,000.00	3.353
01	125,000	CHENIERE ENERGY INC CVT 144A 02.2500 08/01/2012	128.50000	160,625.00	2,812.50	1.751
01	1,075,000	CONSECO INC CVT 144A 03.5000 09/30/2035	109.75000	1,179,812.50	37,625.00	3.189
01	2,000,000	DUKE ENERGY CORP CVT 01.7500 05/15/2023	122.87500	2,457,500.00	35,000.00	1.424
01	1,052,000	EDO CORP CVT SR SUB NTS 04.0000 11/15/2025	109.75000	1,154,570.00	42,080.00	3.645



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