

SFLLC (1)

Positions

Selected View: **SFLLC** As of 09/11/2013 | Change

Show: **All Asset Classes** and **All Currencies** View Tax Lots

Total Value		Unrealized Gain/Loss	Accrued Income	Est. Annual Income	Cash & Sweep				
\$66,160,815.43		\$2,534,396.56	\$888,328.49	\$3,583,506.45	2,179,715.65				
Description	Security ID	Quantity	Price	Price Change (\$/%)	Value	Value Change (\$/%)	Cost	Gain/Loss (\$/%)	
JPMORGAN CHASE & CO 7.9% PFD STK APR 30 2049 DTD 04/23/2008	46625HHA1	5,000,000.00	110.279	0.25 ▲	5,513,950.00	12,600.00 ▲	5,498,006.95	15,943.05	
GENERAL MOTORS CO CV PFD B	GM PRB	71,000.00	50.10	-0.19 ▼	3,557,100.00	-13,490.00 ▼	3,585,969.22	-28,869.22	
ALLY FINANCIAL INC 8 1/2% PFD	ALLY PRB	126,600.00	26.68	0.14 ▲	3,377,888.00	17,724.00 ▲	2,782,242.51	595,445.49	
SOUTHERN CAL EDISON 6 1/4% DEC 31 2049 DTD 01/17/2012	842400FU2	3,000,000.00	104.485	0.08 ▲	3,134,550.00	2,520.00 ▲	3,016,649.17	117,900.83	
LBG CAPITAL NO.1 PLC 144A VAR RT 12/29/2049 DTD 12/15/2009 HELD BY EUROCLEAR ISIN XS0473106283 SEDOL B51C139	50178R9A1	3,000,000.00	103.402	-0.07 ▼	3,102,060.00	-2,010.00 ▼	3,247,500.00	-145,440.00	
ROYAL BANK SCOTLAND GROUP PLC ADR NON-CUMULATIVE	RBS PRT	120,000.00	22.84	-0.31 ▼	2,740,800.00	-37,200.00 ▼	2,924,400.00	-183,600.00	
SERVICEMASTER COMPANY 8% FEB 15 2020 DTD 02/13/2012	81760NAN9	2,500,000.00	96.577	0.08 ▲	2,414,425.00	1,925.00 ▲	2,665,625.00	-251,200.00	
PETROLEOS DE VENEZUELA S 8 1/2% NOV 02 2017 DTD 10/29/2010 HELD BY EUROCLEAR ISIN USP7807HAK16 SEDOL B5SC0L3	7165509A8	2,500,000.00	91.80	0.90 ▲	2,295,000.00	22,500.00 ▲	2,262,750.00	32,250.00	
BANK OF AMERICA CORP 8 1/8% PFD STK DEC 29 2049 DTD 04/30/2008	060505DT8	2,000,000.00	109.979	0.25 ▲	2,199,580.00	5,040.00 ▲	2,081,180.56	118,399.44	
US DOLLAR	0USDPRAA7	2,179,715.65	1.00	0.00 ↔	2,179,715.65	0.00 ↔	2,179,715.65	0.00	
GENERAL ELEC CAP CORP 7.125% DEC 15 2049 DTD 06/12/2012	369622SN6	2,000,000.00	108.925	0.41 ▲	2,178,500.00	8,220.00 ▲	2,122,916.67	55,583.33	
GMAC CAPITAL TRUST I PFD STK 8 1/8%	ALLY PRA	80,000.00	26.54	0.11 ▲	2,123,200.00	6,800.00 ▲	1,882,773.60	240,426.40	
KINDRED HEALTHCARE INC 8 1/4% JUN 01 2019 DTD 06/01/2011	KND	2,000,000.00	105.00	0.50 ▲	2,100,000.00	10,000.00 ▲	1,966,250.00	133,750.00	
HSBC CONT BUFF EQ SX5E 08/29/14 80% EKO BARRIER-4%CPN 17% CAP INITIAL LEVEL-05/24/13 SX5E:2764.29	40432XFP1	2,000,000.00	101.72	0.86 ▲	2,034,400.00	17,200.00 ▲	2,000,000.00	34,400.00	
JPM VALUE ADVANTAGE FD - INSTL FUND 1400	JVAIX	78,709.17	25.66	0.06 ▲	2,019,677.30	4,722.55 ▲	2,000,000.00	19,677.30	
SG MARKET PLUS WTI CRUDE 08/05/14 LNKD TO CL1 78.75% BARRIER- 10%CPN ,UNCAPPED INITIAL LEVEL-07/25/13 CL1:105.68	78423EHS6	2,000,000.00	99.49	-0.58 ▼	1,989,800.00	-11,600.00 ▼	2,000,000.00	-10,200.00	
LLOYDS TSB BANK PLC MTN 9 7/8% DEC 16 2021 DTD 12/16/2011 HELD BY EUROCLEAR ISIN XS0717735822 SEDOL B7FQXT1	G4715J9D3	1,500,000.00	119.813	-0.06 ▼	1,797,195.00	-930.00 ▼	1,627,500.00	169,695.00	
CHASE MORTGAGE FINANCE CORPORATION REMIC 2007-A1 CL1 78.4 2 991804 02/25/2037 DTD	161630AK4	1,828,512.97	93.698	0.10 ▲	1,713,280.08	1,791.94 ▲	1,618,233.98	95,046.10	