

Positions

Selected View: **SFLLC Derivatives (W...0003)** As of 10/21/2013 | Change: 0

Show: All Asset Classes and All Currencies  View Tax Lots

Total Value		Unrealized Gain/Loss	Accrued Income	Eff. Annual Income	Cash & Sweep			
\$34,371,121.88		\$604,050.05	\$293,105.66	\$844,331.78	9,326,273.68 ①			
Description	Security ID	Quantity	Price	Price Change (\$/%)	Value	Value Change (\$/%)	Cost	Gain/Loss (\$/%)
US DOLLAR	0USDPRAA7	9,326,273.68 [B]	1.00	0.00 ↔	9,326,273.68	8,108.95 ▲	9,326,273.68	0.00
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	105.274	0.14 ▲	3,158,220.00	4,110.00 ▲	3,247,500.00	-89,280.00
GLOBAL MORTGAGE SECURITIZATION 2005-A CL B2 5.250% 04/25/2032 DTD 04/28/2005	378961AV8	3,180,028.665 [B]	94.352	-0.02 ▼	3,000,420.85	-795.00 ▼	2,925,626.38	74,794.27
PETROLEOS DE VENEZUELA S 5% OCT 28 2015 DTD 10/28/2009 HELD BY EUROCLEAR ISIN XS0460546525 SEDOL B5BQGP8	71668A9B9	2,500,000.00	86.50	-0.25 ▼	2,162,500.00	-6,250.00 ▼	2,250,000.00	-87,500.00
HSBC CONT BUFF EQ SX5E 08/29/14 80% EKO BARRIER-4%CPN 17% CAP INITIAL LEVEL-05/24/13 SX5E 2794 29	40432XFP1	2,000,000.00	105.89	-0.08 ▼	2,113,800.00	-1,600.00 ▼	2,000,000.00	113,800.00
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	101.16	0.63 ▲	2,023,200.00	12,600.00 ▲	2,000,000.00	23,200.00
LLOYDS 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	119.875	0.12 ▲	1,798,125.00	1,875.00 ▲	1,627,500.00	170,625.00
IMPAC CMB TRUST 2005-2 CL 1M2 VAR RT 04/25/2035 DTD 03/03/2005	45254NNC7	1,524,476.26	83.073	0.02 ▲	1,266,428.16	335.38 ▲	1,053,322.19	203,105.97
COUNTRYWIDE HOME LOANS 2003-1 CL B1 5.750% 03/25/2033 DTD 01/01/2003	12669DYS1	1,242,557.86	93.931	-0.02 ▼	1,167,147.02	-186.39 ▼	1,186,642.75	-19,495.73
JPM CONT BUFF EQ SX7P 10/16/14 85% CONTIN BARRIER-0%CPN 25% CAP INITIAL LEVEL-09/24/13 SX7P:186.77	48126NVE4	1,000,000.00	101.65	0.07 ▲	1,016,500.00	700.00 ▲	1,000,000.00	16,500.00
STRUCTURED ASSET SECURITIES CO 2003-10 CL B2 6.000% 04/25/2033 DTD 03/28/2003	86359ACW6	929,400.49	94.107	-0.05 ▼	874,630.92	-464.70 ▼	929,400.49	-54,769.57
COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684% 08/25/2033 DTD 06/01/2003	12669ERR9	1,329,890.447	62.795	-0.03 ▼	835,104.71	-385.66 ▼	1,024,015.64	-188,910.93
SEQUOIA MORTGAGE TRUST 11 CL B1 VAR RT 12/20/2032 DTD 10/30/2002	81744AAB4	1,017,216.177	75.867	-0.16 ▼	771,731.40	-4,918.99 ▼	750,196.94	21,534.46
ACCOR SA ISIN FR0000120404 SEDOL 5852842	AC FP	8,750.00	46.2505 USD 33.82 EUR	0.22 ▲	404,692.23 295,925.00	1,924.71 ▲	337,612.87 253,565.27	67,079.36 42,359.73
JC DECAUX INTERNATIONAL ISIN FR0000077919 SEDOL 7136663	DEC FP	10,000.00	39.8367 USD 29.13 EUR	0.41 ▲	398,367.30 291,299.99	4,073.86 ▲	327,986.80 246,317.45	70,380.50 44,982.54
CARREFOUR SUPERMARCHE ISIN FR0000120172 SEDOL 5641567	CA FP	10,500.00	37.341 USD 27.305 EUR	-0.14 ▼	392,080.00 286,702.50	-1,436.22 ▼	329,196.98 247,262.16	62,883.02 39,440.34
FRAPORT AG ISIN DE0005773303 SEDOL 7107551	FRA GR	5,000.00	77.7862 USD 56.88 EUR	1.09 ▲	388,931.22 284,400.00	5,457.22 ▲	327,646.17 246,524.86	61,285.05 37,875.14
EURO PRINCIPAL CURRENCY	0EURPRAA9	283,178.22	1.3675 USD 1.00 EUR	0.00 ↔	387,260.37 283,178.22	-566.36 ▼	377,195.09 283,178.22	10,065.28 0.00
RENAULT SA ISIN FR0000131906/SEDOL 4712798	RENA	4,000.00	93.0207 USD 68.02 EUR	-0.64 ▼	372,083.00 272,080.00	-2,571.09 ▼	317,870.23 238,727.90	54,212.77 33,352.10
BNP PARIBAS ISIN FR0000131104 SEDOL 7309681	BNP FP	5,000.00	73.5332 USD 53.77 EUR	-0.63 ▼	367,665.81 268,850.00	-4,167.01 ▼	329,132.36 247,180.01	38,533.45 21,669.99