

SFLCC (1)

Positions

Selected View: SFLCC Derivatives (W...0003) As of 09/03/2013 | Change

Show All Asset Classes and All Currencies View Tax Lots

Total Value		Unrealized Gain/Loss	Accrued Income	Est. Annual Income	Cash & Sweep			
\$70,263,376.41		\$1,799,804.60	\$844,523.73	\$3,583,456.31	1,688,267.58			
Description	Security ID	Quantity	Price	Value	Price Change (\$/%)	Value Change (\$/%)	Cost	Gain/Loss (\$/%)
JPMORGAN CHASE & CO 7.9% PFD STK APR 30 2049 DTD 04/23/2008	46625HHA1	5,000,000.00	109.805	5,490,250.00	-0.24	-11,800.00	5,498,006.95	-7,756.95
GENERAL MOTORS CO CV PFD B	GM PRB	71,000.00	48.55	3,447,050.00	-0.11	-7,810.00	3,585,969.22	-138,919.22
ALLY FINANCIAL INC 8 1/2% PFD	ALLY PRB	126,600.00	26.65	3,373,890.00	-0.26	-32,916.00	2,782,242.51	591,647.49
SOUTHERN CAL EDISON 6 1/4% DEC 31 2049 DTD 01/17/2012	842400FU2	3,000,000.00	105.333	3,159,990.00	0.18	5,430.00	3,016,649.17	143,340.83
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	103.171	3,095,130.00	-1.33	-39,870.00	3,247,500.00	-152,370.00
ROYAL BANK SCOTLAND GROUP PLC RBS PRT ADR NON-CUMULATIVE		120,000.00	22.87	2,744,400.00	-0.07	-8,400.00	2,924,400.00	-180,000.00
SERVICEMASTER COMPANY 8% FEB 15 2020 DTD 02/13/2012	81760NAN9	2,500,000.00	95.504	2,387,600.00	0.00	100.00	2,665,625.00	-278,025.00
PETROLEOS DE VENEZUELA S & 1/2% NOV 02 2017 DTD 10/29/2010 HELD BY EUROCLEAR ISIN USP7807HAK16 SEDOL B5SC0L3	716550BA8	2,500,000.00	89.99	2,249,750.00	0.00	0.00	2,262,750.00	-13,000.00
BANK OF AMERICA CORP 8 1/8% PFD STK DEC 29 2049 DTD 04/30/2008	060505DT8	2,000,000.00	109.934	2,198,680.00	-0.24	-4,720.00	2,081,180.56	117,499.44
GENERAL ELEC CAP CORP 7.125% DEC 15 2049 DTD 06/12/2012	369622SN6	2,000,000.00	108.807	2,176,140.00	-0.56	-11,280.00	2,122,916.67	53,223.33