

SFLLC (1)

Positions

Selected View

SFLLC Derivatives (W...0003)

As of 09/03/2013 | Change

Show All Asset Classes and All Currencies View Tax Lots

Total Value \$70,263,376.41 Unrealized Gain/Loss \$1,799,804.60 Accrued Income \$844,523.73 Est. Annual Income \$3,583,456.31 Cash & Sweep 1,688,267.58

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	109.805	-0.24 ▼	5,490,250.00	-11,800.00 ▼	5,498,006.95	-7,756.95
GENERAL MOTORS CO CV PFD B	GM PRB	71,000.00	48.55	-0.11 ▼	3,447,050.00	-7,810.00 ▼	3,585,969.22	-138,919.22
ALLY FINANCIAL INC 8 1/2% PFD	ALLY PRB	126,600.00	26.65	-0.26 ▼	3,373,890.00	-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	0.18 ▲	3,159,990.00	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	-1.33 ▼	3,095,130.00	-39,870.00 ▼	3,247,500.00	-152,370.00
ROYAL BANK SCOTLAND GROUP PLC ADR NON-CUMULATIVE	RBS PRT	120,000.00	22.87	-0.07 ▼	2,744,400.00	-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	0.00 ↔	2,387,600.00	100.00 ▲	2,665,625.00	-278,025.00
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	89.99	0.00 ↔	2,249,750.00	0.00 ↔	2,282,750.00	-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	-0.24 ▼	2,198,680.00	-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	-0.56 ▼	2,176,140.00	-11,280.00 ▼	2,122,916.67	53,223.33