

Note: P indicates position adjusted for Pending Trade Activity.

Convertibles Detail

	Quantity	Price	Market Value	Tax Cost Adjusted Original	Unrealized Gain/Loss	Estimated Annual Income Accrued Interest	Yield
Convertibles - Fixed Income							
AMR CORP CV 6 1/4% OCT 15 2014 DTD 09/28/2009 001765-BC-9 CCC /NA	1,000,000.000	113.88	1,138,750.00	1,001,250.00	137,500.00	62,500.00 2,777.00	2.54%

	Quantity	Price	Market Value	Tax Cost Adjusted Original	Unrealized Gain/Loss	Estimated Annual Income Accrued Dividends	Yield
Convertibles - Equity							
P FLAGSTAR BANCORP INC 337930-60-6 FBC		20.00			N/A		