



SOUTHERN FINANCIAL, LLC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13

	Price	Quantity	Value	Adjusted Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Complementary Structured Strategies							
JPY PUT CAD CALL FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 80.9 XJPYPB-EX-Z AD	0.15	809,000,000.00	1,229,296.89	336,952.82	892,344.07		
JPY PUT USD CALL FX EUROPEAN STYLE OPTION SEP 10, 2013 @ 100. XJPYPB-FJ-Z		500,000,000.00	12,369.70	121,500.00	(109,130.30)		
JPY PUT USD CALL FX EUROPEAN STYLE OPTION SEP 10, 2013 @ 105. XJPYPB-FK-Z		(500,000,000.00)	(65.94)	(36,500.00)	36,434.06		
GS MXN STEP UP NOTE 11/22/13 LNKD TO MXN VS USD 85%BARRIER- 5% ATM CPN-22.9%MXRTRN 11/08/12, INITIAL STRIKE: 13.11925 38141G-HY-3	101.87	1,000,000.00	1,018,690.00	1,000,000.00	18,690.00		
JPM 3YR NC CLN TO MTOR 04/16/15 INITIAL RATE 6.20% CPN DD 04/16/12 4662A0-4Q-1	106.89	1,500,000.00	1,603,350.00	1,500,000.00	103,350.00	3,874.50	
Total Complementary Structured Strategies			\$3,852,993.10	\$2,500,000.00	\$1,352,993.81	\$0.00 \$3,874.50	0.00%

J.P.Morgan

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CONFIDENTIAL – PURSUANT TO FED. R. CRIM. P. 6(e)
CONFIDENTIALDB-SDNY-0105129
SDNY_GM_00251313
EFTA01449675