

JE Positions

Account Short Name: HAZE  
 Account # : N4G024943  
 Symbol CUSIP Sec. Description Quantity Position Val.  
 Sec. Type Position Held Close Price  
 DBDA MMFDBDA INSURED DEPOSITS PROGRAM 6666012.77  
 6666012.77 MONEY FUND 1  
 JPM.KPC 46625HHA1 JPMORGAN CHASE & CO DEP SHS REPSTG 1/10TH PFD SER 1  
 FIXED TO FLTG RATE 7.900% 12/01/99 B/E DTD 04/23/08 CLB CLB 04/30/18  
 @100.000 3000000 3330000 CORPORATE BOND USD 111  
 060505DT8 BANK AMER CORP PERP NON COMULATIVE DEP SHS FIXED TO FLOAT  
 8.125% 04/30/58 B/E DTD 04/30/08 CLB CLB 05/15/18 @100.000 3000000  
 3330000 CORPORATE BOND USD 111  
 OHYFX 4812C0803 JP MORGAN HIGH YIELD FUND SELECT CLASS  
 328409.897 2696245.25 MUTUAL FUND USD 8.21  
 JPHSX 48121L510 JP MORGAN FLOATING RATE INCOME FUND SELECT  
 SHARES 204650.163 2064920.15 MUTUAL FUND USD 10.09  
 BTU.GF 704549AE4 PEABODY ENERGY CORP SR NT 7.375% 11/01/16 B/E DTD  
 10/12/06 N/C 1200000 1347000 CORPORATE BOND USD 112.25  
 KND.AC 494580AB9 KINDRED HEALTHCARE INC 8.250% 06/01/19 B/E DTD  
 06/01/11 CLB CLB 06/01/14 @106.188 1000000 1076250 CORPORATE BOND  
 USD 107.625  
 IPMT.AA 46262EAE5 IPAYMENT INC GTD SR NT 10.250% 05/15/18 B/E DTD  
 11/15/11 CLB CLB 05/15/15 @105.125 500000 377500 CORPORATE BOND  
 USD 75.50

Total Brokerage SUM(E4:E11)=2.0887928169999998E7

Checking Account 42953256

Money Market 44129543

Account Short Name: JEEPERS

Account # : N4G024935  
 Symbol CUSIP Sec. Description Quantity Position Val.  
 Sec. Type Position Held Last Price<sup>3</sup>  
 DBDA MMFDBDA INSURED DEPOSITS PROGRAM 3.687323828E7  
 3.687323828E7 MONEY FUND 1  
 JPHSX 48121L510 JP MORGAN FLOATING RATE INCOME FUND SELECT  
 SHARES 153304.813 1545312.52 MUTUAL FUND USD 10.08

Total SUM(E19:E20)=3.84185508000000004E7

Checking Account 42953002

Money Market 44129455

Account Short Name: STC

Account # : N4G023812  
 Symbol CUSIP Sec. Description Quantity Position Val.  
 Sec. Type Position Held Last Price<sup>3</sup> Estimated Value  
 DBDA MMFDBDA INSURED DEPOSITS PROGRAM 1665418.15  
 1665418.15 MONEY FUND 1  
 ALLY PRB 02005N308 ALLY FINL INC PERP PFD FIXED/FLTG RATE SER  
 A CALLABLE 57000 1535010 PREFERRED STOCK USD 26.93  
 HBC3981011 40432XD32 HSBC USA INC MEDIUM TERM NTS BRAZILIAN REAL  
 RELATIVE TO USD 0.000% 03/27/14 B/E DTD 03/20/13 N/C 1000000 1000000  
 CORPORATE BOND USD 0 813900  
 HBC3990776 40432XE56 HSBC USA INC MEDIUM TERM NTS BRAZILIAN REAL

RELATIVE TO USD 0.000% 04/21/14 B/E DTD 04/12/13 N/C 1000000 1000000  
 CORPORATE BOND USD 0 838900  
 Total Brokerage SUM(E28:E31)=5200428.15  
 Checking Account 42952763 72921.98  
 Money Market 44129244 2.72550485E7  
 Total STC SUM(E32:E34)=3.2528398630000003E7  
 Account Short Name: SF  
 Account # : N4G023804  
 Symbol CUSIP Sec. Description Quantity Position Val.  
 Sec. Type Position Held Last Price<sup>3</sup>  
 DBDA MMFDBDA INSURED DEPOSITS PROGRAM 1.483122224E7  
 1.483122224E7 MONEY FUND 1  
 APO 037612306 APOLLO GLOBAL MGMT LLC CL A SHS 263157  
 8655233.73 COMMON STOCK USD 32.89  
 JPM.KPC 46625HHA1 JPMORGAN CHASE & CO DEP SHS REPSTG 1/10TH PFD SER 1  
 FIXED TO FLTG RATE 7.900% 12/01/99 B/E DTD 04/23/08 CLB CLB 04/30/18  
 @100.000 5000000 5512500 CORPORATE BOND USD 110.25  
 GM PRB 37045V209 GENERAL MTRS CO JR PFD CONV SER B 4 75% 71000  
 3584790 PREFERRED STOCK USD 50.49  
 ALLY PRB 02005N308 ALLY FINL INC PERP PFD FIXED/FLTG RATE SER  
 A CALLABLE 126600 3409338 PREFERRED STOCK USD 26.93  
 EIX.AA 842400FU2 SOUTHERN CALIF EDISON CO PREF SER E 6.250% 02/01/22  
 B/E DTD 01/17/12 CLB CLB 02/01/22 @100.000 3000000 3090000 CORPORATE  
 BOND USD 103  
 RBS PRT 780097713 ROYAL BANK SCOTLAND GROUP PLC 7.25% SPON ADR REPSTG  
 SER T PFD SHS CALLABLE ON OR AFTER 12/31/2012 @ 25 120000 2841600  
 PREFERRED STOCK USD 23.68  
 SVM3861776 81760NAN9 SERVICEMASTER CO SR NT - CUSIP FULLY  
 EXCHANGED FROM OLD CUSIP 81760NAL3 8.000% 02/15/20 B/E DTD 02/13/12 CLB CLB  
 02/15/15 @106.000 2500000 2503125 CORPORATE BOND USD 100.125  
 060505DT8 BANK AMER CORP PERP NON COMULATIVE DEP SHS FIXED TO FLOAT  
 8.125% 04/30/58 B/E DTD 04/30/08 CLB CLB 05/15/18 @100.000 2000000  
 2230000 CORPORATE BOND USD 111.50  
 GE3864337 369622SN6 GENERAL ELEC CAP CORP NON CUM PFD SER A  
 7.125% 06/12/62 B/E DTD 06/12/12 CLB CLB 06/15/22 @100.000 2000000  
 2195000 CORPORATE BOND USD 109.75  
 ALLY PRA 361860208 GMAC CAP TR I GTD TR PFD SECS SER 2 8 125%  
 FIXED RATE / FLTG 80000 2149600 PREFERRED STOCK USD 26.87  
 ASNA 04351G101 ASCENA RETAIL GROUP INC COM 70500 1374045  
 COMMON STOCK USD 19.49  
 369622ST3 GENERAL ELEC CAP CORP PERP PFD SER C FIXED TO FLTG 5.250%  
 06/03/63 B/E DTD 06/03/13 CLB CLB 06/15/23 @100.000 1400000 1319500  
 CORPORATE BOND USD 94.25  
 JPM 46625H100 JP MORGAN CHASE & CO COM ISIN#US46625H1005  
 21753 1179230.13 COMMON STOCK USD 54.21  
 HW3692321 42210PAQ5 HEADWATERS INC GTD SR NT 7.625% 04/01/19 B/-  
 E DTD 03/11/11 CLB CLB 04/01/15 @103.813 1000000 1060000 CORPORATE BOND  
 USD 106  
 ELNK.AA 270321AC6 EARTHLINK INC GTD SR NT FULLY EXCHANGED CUSIP FROM  
 270321AB8 8.875% 05/15/19 B/E DTD 05/17/11 CLB CLB 05/15/15 @104.438  
 1000000 972500 CORPORATE BOND USD 97.25

FB 30303M102 FACEBOOK INC CL A 17500 913675 COMMON  
 STOCK USD 52.21  
 JPM4031737 48126HAA8 JPMORGAN CHASE & CO 6.000% 09/01/88 B/E DTD  
 07/29/13 N/C 750000 716250 CORPORATE BOND USD 95.50  
 SGMO 800677106 SANGAMO BIOSCIENCES INC COM 50000 588500  
 COMMON STOCK USD 11.77  
 GE 369604103 GENERAL ELECTRIC CO COM 23000 567640 COMMON  
 STOCK USD 24.68  
 BIIB 09062X103 BIOGEN IDEC INC COM 2095 517676.595  
 COMMON STOCK USD 247.101  
 DAG 25154H558 DEUTSCHE BK AG LONDON BRH DB AGRIC DOUBLE LONG  
 TRADED NT 50000 436500 COMMON STOCK USD 8.73  
 BCS3990764 06739FHK0 BARCLAYS BK PLC CONTINGENT CAP NT  
 ISIN#US06739FHK03 7.750% 04/10/23 B/E DTD 04/10/13 CLB CLB 04/10/18  
 @100.000 300000 314625 CORPORATE BOND USD 104.875  
 BDRBF 097751200 BOMBARDIER INC CLASS B 20000 96582 COMMON  
 STOCK USD 4.8291  
 ARIA 04033A100 ARIAD PHARMACEUTICALS INC 16535  
 74407.50 COMMON STOCK USD 4.50  
 Total Brokerage SUM(E40:E64)=6.1133540195E7  
 Checking Account 42952771 329920.88  
 Money Market 44129252  
 Total SF SUM(E65:E66)=6.1463461075E7  
 Account Short Name Personal  
 Account # N4G024968  
 Checking Account 35266976 Total JE 2540324.34  
 Money Market 37992955  
 All Brokerage SUM(E65,E12,E21,E32)=1.25640447315E8  
 All Accounts 1.542114397E8  
 Yet to Come Over  
 Account Number Account Name Description Ticker Cusip Trade Date  
 Quantity Local Price Base Price Local Trade Date Cost  
 Local Trade Date Market Value ISIN  
 W92099006 SFLLC JPM VALUE ADVANTAGE FD - INSTL FUND 1400 JVAIX  
 4812A2587 78709.17 0 26.23 2000000 2064541.53  
 US4812A25875  
 W92099006 SFLLC JPM LATIN AMERICA FD - SEL FUND 3815 JLTSX  
 4812A3478 49504.95 0 19.06 1000000 943564.35  
 US4812A34786  
 Confidential

Sheet1

SFLLC

Fixed to Float SUM('JE Positions'!E42+'JE Positions'!E44+'JE Positions'!-  
E45+'JE Positions'!E48+'JE Positions'!E49+'JE Positions'!E50+'JE Positions'!-  
E52)+'JE Positions'!E57=20622188 B2/\$B\$12=0.33733017806952803

Cash 'JE Positions'!E40=1.483122224E7

B3/\$B\$12=0.24260368682546898

Core Equities SUM('JE Positions'!E41+'JE Positions'!E56+'JE Positions'!-  
E59)+'JE Positions'!E53+'JE Positions'!E51=1.268982386E7

B4/\$B\$12=0.20757547852656302

Preferreds SUM('JE Positions'!E43+'JE Positions'!E46)=6426390

B5/\$B\$12=0.10512052761056365

High Yield Bonds 'JE Positions'!E47+'JE Positions'!E54+'JE  
Positions'!E55=4535625 B6/\$B\$12=0.07419208809979828

Biotech Equities SUM('JE Positions'!E64+'JE Positions'!E60+'JE  
Positions'!E58)=1180584.095 B7/\$B\$12=0.019311561071618716

DAG 'JE Positions'!E61=436500 B8/\$B\$12=0.0071401067009644655

BCS CoCo 'JE Positions'!E62=314625

B9/\$B\$12=0.005146520207997583

Other Equities (Bombardier) 'JE Positions'!E63=96582

B10/\$B\$12=0.001579852887497251

SUM(B2:B11)=6.1133540195E7 B12/\$B\$12=1

JPM Funds

Latam Equities JLTSX

Value Fund