



SECURITIES TRANSFERRED IN/OUT

Notes: * Transaction Market Value is representative of the prior trading day's market value. This is for informational purposes only and is not to be used for any financial or tax purposes. The Transaction Market Value shown is in USD.

Settle Date	Type Selection Method	Description	Quantity Cost	Transaction Market Value *
Securities Transferred Out				
4/1	Free Delivery	WELLS FARGO MTGE SEC 2004-EE CL B1 VAR RT 12/25/2034 DTD 12/01/2004 DELIVER-OFF FRACTIONAL LEFT FROM 12/28/12 SALE TRADE DATE 04/01/13 FACE VALUE 1.00 (ID: 949779-AD-4)	(0.001) 0.00	
4/2	Free Delivery	GS MXN STEP UP NOTE 11/22/13 LNKD TO MXN VS USD 85%BARRIER- 5% ATM CPN-22.9%MXRTRN 11/08/12 ASSET TRANSFER TO A/C W91850-0 SOUTHERN FINANCIAL, LLC CLIENT REF 104768082 (ID: 38141G-HY-3)	(1,000,000.00) 1,000,000.00	(1,108,110.00)
4/2	Free Delivery	HSBC REN CNH 01/24/14 LNKD TO CNH VS USD 5XLEV- 500%MAXRTRN 01/09/13 INITIAL STRIKE:6.1995 ASSET TRANSFER TO A/C W91850-0 SOUTHERN FINANCIAL, LLC CLIENT REF 104768082 (ID: 40432X-7D-7)	(1,000,000.00) 1,000,000.00	(984,400.00)
4/2	Free Delivery	JPM 3YR NC CLN TO MTOR 04/16/15 INITIAL RATE 6.20% CPN DD 04/16/12 ASSET TRANSFER TO A/C W91850-0 SOUTHERN FINANCIAL, LLC CLIENT REF 104768082 (ID: 4662A0-4Q-1)	(1,500,000.00) 1,500,000.00	(1,576,950.00)
4/2	Free Delivery	MS MARKET PLUS MRK 08/20/14 80% EKO BARRIER- 3.55%CPN ,UNCAPPED INITIAL LEVEL-02/14/13 MRK:41.19 ASSET TRANSFER TO A/C W91850-0 SOUTHERN FINANCIAL, LLC CLIENT REF 104768082 (ID: 61761J-DA-4)	(1,000,000.00) 1,000,000.00	(1,057,350.00)