



SOUTHERN FINANCIAL, LLC ACCT. [REDACTED]
For the Period 8/1/13 to 8/31/13

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
Income					
8/1	Div Domestic	SOUTHERN CAL EDISON 6 1/4% DEC 31 2049 DTD 01/17/2012 (ID: [REDACTED])	3,000,000.000	0.031	93,750.00
8/1	Interest Income	DEPOSIT SWEEP INTEREST FOR 07/01/13 - 07/31/13 @ .01% RATE ON AVG COLLECTED BALANCE OF \$7,860,019.43 AS OF 08/01/13			65.73
8/1	Interest Income	CLIFFS NATURAL RESOURCES CV PFD 7% @ 0.4375 PER SHARE (ID: 18683K-40-8)	6,000.000	0.438	2,625.00
8/8	Accrued Int Recd	TO REVERSE ENTRY OF 05/30/2013 IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT 04/25/2035 DTD 03/03/2005 AS OF 05/30/13 (ID: [REDACTED])	1,580,099.390		(36.79)
8/8	Accrued Int Recd	IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT 04/25/2035 DTD 03/03/2005 (ID: [REDACTED])	1,580,099.390		36.78
8/15	Div Domestic	ALLY FINANCIAL INC 8 1/2% PFD @ 0.53125 PER SHARE (ID: [REDACTED])	126,600.000	0.531	67,256.25
8/15	Corporate Interest	SERVICEMASTER COMPANY 8% FEB 15 2020 DTD 02/13/2012 (ID: [REDACTED])	2,500,000.000	0.04	100,000.00
8/15	Interest Income	GMAC CAPITAL TRUST I PFD STK 8 1/8% @ 0.507813 PER SHARE (ID: [REDACTED])	80,000.000	0.508	40,625.04
8/19	Accrued Int Recd	ZIONS BANCORPORATION VAR RT 09/29/2049 DTD 08/13/2013 (ID: [REDACTED])	50,000.000	0.001	60.00
8/20	Corporate Interest	SEQUOIA MORTGAGE TRUST 11 CL B1 VAR RT 12/20/2032 DTD 10/30/2002 (ID: [REDACTED])	1,032,091.287	0.001	1,416.14
8/26	Corporate Interest	COUNTRYWIDE HOME LOANS 2003-1 CL B1 5.750% 03/25/2033 DTD 01/01/2003 (ID: [REDACTED])	1,334,646.920	0.005	6,425.66

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00023398

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