



SOUTHERN FINANCIAL, LLC ACCT. [REDACTED]

For the Period 9/1/13 to 9/30/13

| | Price | Quantity | Value | Adjusted Cost Original Cost | Unrealized Gain/Loss | Est. Annual Income Accrued Interest | Yield |
|---|--------|--------------|--------------|--------------------------------|-------------------------|--|-------|
| Non-USD Cash | | | | | | | |
| EURO PRINCIPAL CURRENCY | 1.35 | 283,178.22 | 383,323.91 | 377,195.09 | 6,128.82 | | |
| US Fixed Income | | | | | | | |
| KINDRED HEALTHCARE INC 8 1/4% JUN 01 2019 DTD 06/01/2011 494580-AB-9 NR /B3 | 106.00 | 2,000,000.00 | 2,120,000.00 | 1,966,250.00 | 153,750.00 | 165,000.00 55,000.00 | 6.95% |
| LLOYDS BANK PLC MTN 9 7/8% DEC 16 2021 DTD 12/16/2011 HELD BY EUROCLEAR ISIN XS0717735822 SEDOL B7FQXT1 G4715J-9D-3 BBB /BA1 | 119.25 | 1,500,000.00 | 1,788,750.00 | 1,627,500.00 | 161,250.00 | 148,125.00 117,265.50 | 6.74% |
| SEQUOIA MORTGAGE TRUST 11 CL B1 VAR RT 12/20/2032 DTD 10/30/2002 81744A-AB-4 CCC /CAA | 75.79 | 1,021,478.31 | 774,147.76 | 753,340.26 | 20,807.50 | 16,887.07 91.93 | 5.57% |
| COUNTRYWIDE HOME LOANS 2003-1 CL B1 5.750% 03/25/2033 DTD 01/01/2003 12669D-YS-1 | 94.06 | 1,242,557.86 | 1,168,774.77 | 1,186,642.75 | (17,867.98) | 71,447.07 5,953.09 | 6.04% |
| STRUCTURED ASSET SECURITIES CO 2003-10 CL B2 6.000% 04/25/2033 DTD 03/28/2003 86359A-QW-6 CCC / | 94.16 | 929,400.49 | 875,077.03 | 929,400.49 | (54,323.46) | 55,764.02 4,647.00 | 7.63% |
| COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684% 08/25/2033 DTD 06/01/2003 12669E-RR-9 | 63.36 | 1,329,890.45 | 842,552.09 | 1,024,015.64 | (181,463.55) | 7,099.32 590.47 | 6.49% |

J.P.Morgan

Account [REDACTED] Page 13 of 34 Consolidated Statement Page 16

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00023468

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