



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
US Fixed Income							
IMPAC CMB TRUST 2005-2 CL 1M2 VAR RT 04/25/2035 DTD 03/03/2005 45254N-NC-7 CC /CA	82.06	1,524,476.26	1,251,030.95	1,063,322.19	187,708.76	14,147.13 35.06	4.44%
CHASE MORTGAGE FINANCE CORPORATION REMIC 2007-A1 CL 2A4 2.99199% 02/25/2037 DTD 02/01/2007 161630-AK-4 CCC /CA	96.57	0.02	0.02	0.02			3.24%
LBG CAPITAL NO.1 PLC 144A VAR RT 12/29/2049 DTD 12/15/2009 HELD BY EUROCLEAR ISIN XS0473106283 SEDOL B51C139 50178R-9A-1 BB- /NA	104.86	3,000,000.00	3,145,920.00	3,247,500.00	(101,580.00)	240,000.00 70,665.00	7.60%
Total US Fixed Income			\$11,966,252.62	\$11,797,971.35	\$168,281.27	\$718,469.61 \$254,248.05	6.67%

Non-US Fixed Income

PETROLEOS DE VENEZUELA S 5% OCT 28 2015 DTD 10/28/2009 HELD BY EUROCLEAR ISIN XS0460546525 SEDOL B5BQGP8 71668A-9B-9	87.75	2,500,000.00	2,193,750.00	2,250,000.00	(56,250.00)	125,000.00 53,125.00	11.82%
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J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00023469

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