



SOUTHERN FINANCIAL, LLC ACCT. [REDACTED]
For the Period 10/1/13 to 10/31/13

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
Income					
10/29	Accrued Int Paid	GLOBAL MORTGAGE SECURITIZATION 2005-A CL B2 5.250% 04/25/2032 DTD 04/28/2005 @ 92.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 10/16/13 FACE VALUE 8,250,000.00 (ID: 378961-AV-8)	3,127,105.920 0.00	0.003	(9,120.73)

Total Income **\$146,765.95**

Settle Date	Type Selection Method	Description	Quantity Cost	Amount
Contributions				
10/2	Misc Receipt	LONG TOTAL RETURN SWAP 1,999,999.368942 USD NOTIONAL KOSPTREQ INDEX MAT MAR 20 2014 DEAL 30140386 SWAP RESET EQUITY LEG - DEAL REF 30140386 AS OF 09/25/13 (ID: SWPBDR-UH-6)		466,211.58
10/22	Misc Receipt	LONG TOTAL RETURN SWAP 1,999,999.368942 USD NOTIONAL KOSPTREQ INDEX MAT MAR 20 2014 DEAL 30140386 SWAP UNWIND EQUITY LEG - DEAL REF 30140386 (ID: SWPBDR-UH-6)		48,760.40

Total Contributions **\$514,971.98**

Foreign Exchange - Inflows

10/10	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL JPY EXCHANGE RATE 97.150000000 DEAL 10/08/13 VALUE 10/10/13 (ID: OJPYPR-AA-9)	(129,600,000.000) (1,329,014.32)	1,334,019.56
-------	---------	---	-------------------------------------	--------------

J.P.Morgan