



SOUTHERN FINANCIAL, LLC ACCT. [REDACTED]
For the Period 7/1/13 to 7/31/13

	Price	Quantity	Value	Adjusted Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
BARCLAYS BANK PLC 7.750% 04/10/2023 DTD 04/10/2013 06739F-HK-0 BB+ /NR	102.97	300,000.00	308,895.00	300,000.00	8,895.00	23,250.00 7,168.50	7.32%
HOMEBANC MORTGAGE TRUST 2004-1 CL 1M1 VAR RT 08/25/2029 DTD 07/30/2004 43739E-AC-1 CCC /CA	60.50	971,761.27	587,915.57	546,615.72	41,299.85	10,725.32 17.49	4.19%
SEQUOIA MORTGAGE TRUST 11 CL B1 VAR RT 12/20/2032 DTD 10/30/2002 81744A-AB-4 CCC /CAA	74.98	1,032,091.29	773,862.05	761,167.33	12,694.72	17,062.53 93.92	5.57%
COUNTRYWIDE HOME LOANS 2003-1 CL B1 5.750% 03/25/2033 DTD 01/01/2003 12669D-YS-1	94.52	1,334,646.92	1,261,561.65	1,274,587.81	(13,026.16)	76,742.19 6,394.29	6.01%
STRUCTURED ASSET SECURITIES CO 2003-10 CL B2 6.000% 04/25/2033 DTD 03/28/2003 86359A-QW-6 CCC /	94.12	961,788.93	905,197.27	961,788.93	(56,591.66)	57,707.33 4,808.94	7.63%
COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684% 08/25/2033 DTD 06/01/2003 12669E-RR-9	60.40	1,377,374.58	831,892.92	1,060,578.42	(228,685.50)	7,352.81 611.55	6.48%
IMPAC CMB TRUST 2005-2 CL 1M2 VAR RT 04/25/2035 DTD 03/03/2005 45254N-NC-7 CC /CA	71.86	1,552,704.83	1,115,835.80	1,083,011.62	32,824.18	14,409.10 43.47	7.14%
CHASE MORTGAGE FINANCE CORPORATION REMIC 2007-A1 CL 2A4 2.99199% 02/25/2037 DTD 02/01/2007 161630-AK-4 CCC /CA	95.07	1,937,113.84	1,841,536.64	1,714,345.75	127,190.89	57,958.25 4,829.22	3.21%

J.P.Morgan