



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

	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	102.22	300,000.00	306,651.00	300,000.00	6,651.00	23,250.00 9,106.20	7.42 %
HOME Banc MORTGAGE TRUST 2004-1 CL 1M1 VAR RT 08/25/2029 DTD 07/30/2004 43739E-AC-1 CCC /CA	61.55	960,981.70	591,455.41	540,552.21	50,903.20	10,606.35 17.29	3.69 %
SEQUOIA MORTGAGE TRUST 11 CL B1 VAR RT 12/20/2032 DTD 10/30/2002 81744A-AB-4 CCC /CAA	74.53	1,027,327.76	765,626.28	757,654.23	7,972.05	16,983.78 93.48	5.81 %
COUNTRYWIDE HOME LOANS 2003-1 CL B1 5.750% 03/25/2033 DTD 01/01/2003 12669D-YS-1	94.04	1,258,961.92	1,183,864.84	1,202,308.63	(18,443.79)	72,390.31 6,031.68	6.19 %
STRUCTURED ASSET SECURITIES CO 2003-10 CL B2 6.000% 04/25/2033 DTD 03/28/2003 86359A-QW-6 CCC /	93.34	936,183.76	873,805.84	936,183.76	(62,377.92)	56,171.02 4,680.91	7.88 %
COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684% 08/25/2033 DTD 06/01/2003 12669E-RR-9	62.56	1,347,212.31	842,816.02	1,037,353.47	(194,537.45)	7,191.79 598.16	6.69 %
IMPAC CMB TRUST 2005-2 CL 1M2 VAR RT 04/25/2035 DTD 03/03/2005 45254N-NC-7 CC /CA	82.93	1,542,857.02	1,279,429.61	1,076,142.77	203,286.84	14,317.71 41.65	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	95.21	1,828,512.97	1,741,000.34	1,618,233.98	122,766.36	54,708.92 4,558.48	3.39 %

J.P.Morgan