



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							
P ZIONS BANCORPORATION VAR RT 09/29/2049 DTD 08/13/2013 989701-BF-3	99.75	450,000.00	448,875.00	450,000.00	(1,125.00)	32,400.00 15,940.00	7.22 %
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	104.50	3,000,000.00	3,135,000.00	3,247,500.00	(112,500.00)	240,000.00 50,664.00	7.63 %
GENERAL ELEC CAP CORP 5.250% 12/31/2049 DTD 05/29/2013 369622-ST-3 AA- /BAA	91.30	1,400,000.00	1,278,158.00	1,400,000.00	(121,842.00)	73,500.00 17,966.20	5.83 %
SOUTHERN CAL EDISON 6 1/4% DEC 31 2049 DTD 01/17/2012 842400-FU-2 BBB /BAA	105.15	3,000,000.00	3,154,560.00	3,016,649.17	137,910.83	187,500.00 15,624.00	5.90 %
Total US Fixed Income			\$23,908,322.34	\$23,910,453.22	(\$2,130.88)	\$1,467,144.88 \$338,281.05	6.61 %
Non-US Fixed Income							
PETROLEOS DE VENEZUELA S 8 1/2% NOV 02 2017 DTD 10/29/2010 HELD BY EUROCLEAR ISIN USP7807HAK16 SEDOL B5SC0L3 716550-9A-8 B /NA	89.99	2,500,000.00	2,249,750.00	2,262,750.00	(13,000.00)	212,500.00 70,242.50	11.58 %

J.P.Morgan

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CONFIDENTIAL – PURSUANT TO FED. R. CRIM. P. 6(e)
CONFIDENTIALDB-SDNY-0105025
SDNY_GM_00251209

EFTA01449574