



SOUTHERN FINANCIAL, LLC ACCT [REDACTED]

For the Period 8/1/13 to 8/31/13

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
<b>Income</b>					
8/26	Corporate Interest	COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684% 08/25/2033 DTD 06/01/2003 (ID: 12669E-RR-9)	1,377,374.577	0.004	6,145.27
8/26	Corporate Interest	CHASE MORTGAGE FINANCE CORPORATION REMIC 2007-A1 CL 2A4 2.99199% 02/25/2037 DTD 02/01/2007 (ID: 161630-AK-4)	1,937,113.840	0.002	4,388.37
8/26	Corporate Interest	HOME Banc MORTGAGE TRUST 2004-1 CL 1M1 VAR RT 08/25/2029 DTD 07/30/2004 (ID: 43739E-AC-1)	971,761.274	0.001	882.71
8/26	Corporate Interest	IMPAC CMB TRUST 2005-2 CL 1M2 VAR RT 04/25/2035 DTD 03/03/2005 (ID: 45254N-NC-7)	1,552,704.830	0.001	1,276.71
8/26	Corporate Interest	STRUCTURED ASSET SECURITIES CO 2003-10 CL B2 6.000% 04/25/2033 DTD 03/28/2003 (ID: 86359A-QW-6)	961,788.930	0.005	4,808.94
<b>Total Income</b>					<b>\$329,725.81</b>

Settle Date	Type Selection Method	Description	Quantity Cost	Amount
<b>Foreign Exchange - Inflows</b>				
8/28	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL JPY EXCHANGE RATE 97.160000000 DEAL 08/27/13 VALUE 08/28/13 (ID: 0JPYPR-AA-9)	(28,900,000.000) (295,788.34)	297,447.51

J.P.Morgan