



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 % |
| HOME Banc 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

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Confidential Treatment Requested by JPMorgan
Chase
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JPM-SDNY-00023329

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