



SOUTHERN FINANCIAL, LLC ACCT. W91850003

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
Non-USD Cash							
SWISS FRANC	1.07	0.01	0.01	0.01			
EURO PRINCIPAL CURRENCY	1.32	283,178.22	373,398.52	377,195.09	(3,796.57)		
Total Non-USD Cash			\$373,398.54	\$377,195.11	(\$3,796.57)	\$0.00	0.00%
US Fixed Income							
HEADWATERS INC 7.625 04/01/2019 DTD 03/11/2011 42210P-AQ-5 B+ /B2	106.50	1,000,000.00	1,065,000.00	1,035,000.00	30,000.00	76,250.00 31,770.00	6.23%
EARTHLINK INC 8 7/8% MAY 15 2019 DTD 05/17/2011 270321-AC-6 CCC /B3	96.52	1,000,000.00	965,200.00	1,033,500.00	(68,300.00)	88,750.00 26,131.00	9.68%
KINDRED HEALTHCARE INC 8 1/4% JUN 01 2019 DTD 06/01/2011 494580-AB-9 NR /B3	105.00	2,000,000.00	2,100,000.00	1,966,250.00	133,750.00	165,000.00 41,250.00	7.17%
SERVICEMASTER COMPANY 8% FEB 15 2020 DTD 02/13/2012 81760N-AN-9 CCC /CAA	95.50	2,500,000.00	2,387,500.00	2,665,625.00	(278,125.00)	200,000.00 8,887.50	8.93%
LLOYDS TSB BANK PLC MTN 9 7/8% DEC 16 2021 DTD 12/16/2011 HELD BY EUROCLEAR ISIN XS0717735822 SEDOL B7FQXT1 G4715J-9D-3 BBB /BA1	119.29	1,500,000.00	1,789,380.00	1,627,500.00	161,880.00	148,125.00 104,920.50	6.75%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00023391

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