



SOUTHERN FINANCIAL, LLC ACCT: [REDACTED]

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

Trade Date Settle Date	Type Selection Method	Description	Quantity	Per Unit Amount	Proceeds	Cost	Realized Gain/Loss
Settled Sales/Maturities/Redemptions							
8/26 8/26	Principal Payment Pro Rata	IMPAC CMB TRUST 2005-2 CL 1M2 VAR RT 04/25/2035 DTD 03/03/2005 PAYMENT A/C PRINCIPAL (ID: 45254N-NC-7)	(9,847.810)	100.00	9,847.81	(6,868.85)	2,978.96 S
8/26 8/26	Principal Payment Pro Rata	STRUCTURED ASSET SECURITIES CO 2003-10 CL B2 6.000% 04/25/2033 DTD 03/28/2003 PAYMENT A/C PRINCIPAL (ID: 86359A-QW-6)	(25,605.170)	100.00	25,605.17	(25,605.17)	
Total Settled Sales/Maturities/Redemptions					\$2,506,746.39	(\$2,506,396.53)	\$6,937.32 L (\$6,587.46) S

Trade Date Settle Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased					
7/24 8/1	Purchase	GRANA Y MONTERO SA - ADR @ 21.13 J.P. MORGAN SECURITIES LLC (ID: 38500P-20-8)	7,000.000	21.13	(147,910.00) *
7/31 8/5	Purchase	COUSINS PROPERTIES INC @ 10.00 J.P. MORGAN SECURITIES LLC (ID: 222795-10-6)	10,000.000	10.00	(100,000.00) *
8/2 8/6	Purchase Option	WTI CALL OPTION USD PUT OPTION STRIKE 110.00 EXPIRING 02/14/2014 250,000 BARRELS PURCHASE OTC CALL (ID: OTCBDC-PH-K)	250.000	2,250.00	(562,500.00)
8/2 8/6	Write Option	WTI PUT OPTION USD CALL OPTION STRIKE 93.50, KI @ EXP 83.50 EXPIRING 02/14/2014 250,000 BARRELS WRITTEN OTC PUT (ID: OTCBDP-KG-F)	(250.000)	2,250.00	562,500.00
8/1 8/6	Purchase	AMERICAN HOMES 4 RENT- A @ 16.00 J.P. MORGAN SECURITIES LLC (ID: 02665T-30-6)	15,000.000	16.00	(240,000.00)
8/2 8/7	Purchase	BOYD GAMING CORP @ 12.00 J.P. MORGAN SECURITIES LLC (ID: 103304-10-1)	4,000.000	12.00	(48,000.00)

J.P.Morgan

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