



SOUTHERN FINANCIAL, LLC ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

	<u>Trade Date</u> <u>Settlement Date</u>	<u>Currency</u> <u>Counter Currency</u>	<u>Amount</u> <u>Counter Amount</u>	<u>Contract</u> <u>Rate</u>	<u>Current Market</u> <u>Forward Rate</u>	<u>Market Value</u> <u>Receivable</u> <u>Market Value</u> <u>Payable</u>	<u>Unrealized</u> <u>Gain/Loss</u>
<b>Foreign Exchange Contracts</b>							
CANADIAN DOLLAR	Jun. 10 13	CAD	2,500,000.00	96.810000	95.586170	2,429,990.42	(31,112.18)
JAPANESE YEN	Aug. 28 13	JPY	(242,025,000.00)			2,461,102.60	
CANADIAN DOLLAR	May. 23 13	CAD	(7,500,000.00)	98.710000	95.586170	7,528,213.15	238,241.89
JAPANESE YEN	Aug. 28 13	JPY	740,325,000.00			7,289,971.26	
SWISS FRANC	May. 6 13	CHF	6,138,000.00	1.227600	1.233722	6,606,483.37	(32,946.54)
EURO CURRENCY	Aug. 8 13	EUR	(5,000,000.00)			6,639,429.91	
SWISS FRANC	May. 23 13	CHF	(6,137,999.99)	1.251550	1.233722	6,512,375.97	(94,107.39)
EURO CURRENCY	Aug. 8 13	EUR	4,904,318.64			6,606,483.36	
<b>Total Foreign Exchange Contracts</b>						<b>\$23,077,062.91</b>	<b>\$80,075.78</b>
						<b>\$22,996,987.13</b>	

J.P.Morgan