



SOUTHERN FINANCIAL, LLC ACCT. [REDACTED]

For the Period 9/1/13 to 9/30/13

	Price	Quantity	Value	Adjusted Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Complementary Structured Strategies							
JPY CALL CAD PUT FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 76.9 AT EXP KI @ 69.65 XJPYCA-TZ-Z AD		(769,000,000.00)		(336,952.82)	336,952.82		
JPY PUT CAD CALL FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 80.9 XJPYPB-EX-Z AD	0.18	809,000,000.00	1,480,911.74	336,952.82	1,143,958.92		
Total Complementary Structured Strategies			\$1,480,911.74	\$0.00	\$1,480,911.74	\$0.00	0.00%

	Trade Date Settlement Date	Currency Counter Currency	Amount Counter Amount	Contract Rate	Current Market Forward Rate	Market Value Receivable Market Value Payable	Unrealized Gain/Loss
Foreign Exchange Contracts							
CANADIAN DOLLAR	Aug. 23 13	CAD	(5,000,000.00)	93.730000	95.431595	4,776,353.32	(86,710.99)
JAPANESE YEN	Oct. 10 13	JPY	468,650,000.00			4,863,064.31	