



SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]  
For the Period 8/1/13 to 8/31/13

|   | Trade Date<br>Settlement Date | Currency<br>Counter Currency | Amount<br>Counter Amount       | Contract<br>Rate | Current Market<br>Forward Rate | Market Value<br>Receivable<br>Market Value<br>Payable | Unrealized<br>Gain/Loss |
|---|-------------------------------|------------------------------|--------------------------------|------------------|--------------------------------|---|-------------------------|
| <b>Foreign Exchange Contracts</b>       |                               |                              |                                |                  |                                |   |                         |
| AUSTRALIA DOLLAR<br>US DOLLAR           | Aug. 29 13<br>Sep. 3 13       | AUD<br>USD                   | 2,000,000.00<br>(1,788,740.00) | 0.894370         | 1.118105                       | 1,788,740.00<br>1,788,740.00                          |                         |
| AUSTRALIA DOLLAR<br>US DOLLAR           | Aug. 22 13<br>Sep. 3 13       | AUD<br>USD                   | (2,000,000.00)<br>1,802,000.00 | 0.901000         | 0.890475                       | 1,802,000.00<br>1,780,949.85                          | 21,050.15               |
| AUSTRALIA DOLLAR<br>US DOLLAR           | Aug. 29 13<br>Sep. 9 13       | AUD<br>USD                   | (2,000,000.00)<br>1,788,000.00 | 0.894000         | 0.890125                       | 1,788,000.00<br>1,780,249.85                          | 7,750.15                |
| N ZEALAND DOLLAR<br>US DOLLAR           | Aug. 29 13<br>Sep. 3 13       | NZD<br>USD                   | 3,500,000.00<br>(2,723,315.00) | 0.778090         | 1.285198                       | 2,723,315.00<br>2,723,315.00                          |                         |
| N ZEALAND DOLLAR<br>US DOLLAR           | Aug. 22 13<br>Sep. 3 13       | NZD<br>USD                   | (2,500,000.00)<br>1,957,500.00 | 0.783000         | 0.773392                       | 1,957,500.00<br>1,933,481.04                          | 24,018.96               |
| N ZEALAND DOLLAR<br>US DOLLAR           | Aug. 28 13<br>Sep. 3 13       | NZD<br>USD                   | (1,000,000.00)<br>777,095.00   | 0.777095         | 0.773392                       | 777,095.00<br>773,392.41                              | 3,702.59                |
| N ZEALAND DOLLAR<br>US DOLLAR           | Aug. 29 13<br>Sep. 23 13      | NZD<br>USD                   | (3,500,000.00)<br>2,719,500.00 | 0.777000         | 0.772342                       | 2,719,500.00<br>2,703,198.43                          | 16,301.57               |
| POUND STERLING<br>US DOLLAR             | Aug. 29 13<br>Sep. 3 13       | GBP<br>USD                   | 1,000,000.00<br>(1,549,280.00) | 1.549280         | 1.549280                       | 1,549,280.00<br>1,549,280.00                          |                         |
| POUND STERLING<br>US DOLLAR             | Aug. 21 13<br>Sep. 23 13      | GBP<br>USD                   | 1,000,000.00<br>(1,563,633.00) | 1.563633         | 1.546628                       | 1,546,627.80<br>1,563,633.00                          | (17,005.20)             |
| POUND STERLING<br>US DOLLAR             | Aug. 22 13<br>Sep. 3 13       | GBP<br>USD                   | (1,000,000.00)<br>1,559,213.00 | 1.559213         | 1.546864                       | 1,559,213.00<br>1,546,864.47                          | 12,348.53               |
| POUND STERLING<br>US DOLLAR             | Aug. 29 13<br>Sep. 23 13      | GBP<br>USD                   | (1,000,000.00)<br>1,549,000.00 | 1.549000         | 1.546628                       | 1,549,000.00<br>1,546,627.80                          | 2,372.20                |
| <b>Total Foreign Exchange Contracts</b> |                               |                              |                                |                  |                                | <b>\$19,760,270.80</b><br><b>\$19,689,731.85</b>      | <b>\$70,538.95</b>      |

J.P.Morgan

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