



SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]
For the Period 11/1/13 to 11/30/13

	Price	Quantity	Value	Adjusted Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Foreign Exchange & Non-USD Fixed Income							
JPY PUT USD CALL FX EUROPEAN STYLE OP FEB 06, 2014 @ 102 KI @ 106 XJPYPB-GD-Z	0.02	(204,000,000.00)	(31,558.27)	(37,400.00)	5,841.73		
NZD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 06, 2014 @ .8 KO @ 0.77 XNZDCA-DE-Z	2.21	(2,000,000.00)	(44,178.99)	(15,280.00)	(28,898.99)		
Total Foreign Exchange & Non-USD Fixed Income			(\$113,525.06)	(\$201,744.71)	\$88,219.65	\$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							
JAPANESE YEN US DOLLAR	Nov. 20 13 Dec. 6 13	JPY USD	(490,445,000.00) 4,904,450.00	100.000000	102.358870	4,904,450.00 4,791,426.45	113,023.55
POUND STERLING US DOLLAR	Nov. 20 13 Dec. 6 13	GBP USD	(3,000,000.00) 4,842,000.00	1.614000	1.637977	4,842,000.00 4,913,930.88	(71,930.88)
Total Foreign Exchange Contracts						\$9,746,450.00 \$9,705,357.33	\$41,092.67

J.P.Morgan