



SOUTHERN TRUST COMPANY, INC ACCT. W97565001
For the Period 12/1/13 to 12/31/13

	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	0.03	(204,000,000.00)	(59,420.62)	(37,400.00)	(22,020.62)		
NZD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 06, 2014 @ .8 KO @ 0.77 XNZDCA-DE-Z	2.23	(2,000,000.00)	(44,501.00)	(15,280.00)	(29,221.00)		
Total Foreign Exchange & Non-USD Fixed Income			(\$110,065.06)	(\$165,874.50)	\$55,809.44	\$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	Dec. 18 13	JPY	(490,445,000.00)	103.200000	105.095823	4,752,374.03	85,728.06
US DOLLAR	Jan. 17 14	USD	4,752,374.03			4,666,645.97	

J.P.Morgan