



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

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

J.P.Morgan