



SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]
For the Period 1/1/14 to 1/31/14

	Price	Quantity	Value	Adjusted Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Foreign Exchange & Non-USD Fixed Income							
CAD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 11, 2014 @ 1.02 XCADCA-FG-Z		(4,590,000.00)		(58,500.00)	58,500.00		
JPY PUT USD CALL FX EUROPEAN STYLE OP FEB 06, 2014 @ 102 KI @ 106 XJPYPB-GD-Z		(204,000,000.00)	(10.03)	(37,400.00)	37,389.97		
NZD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 06, 2014 @ .8 KO @ 0.77 XNZDCA-DE-Z	1.02	(2,000,000.00)	(20,444.00)	(15,280.00)	(5,164.00)		
Total Foreign Exchange & Non-USD Fixed Income			(\$20,456.16)	(\$122,220.00)	\$101,763.84	\$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	Jan. 30 14 Feb. 6 14	JPY USD	(490,445,000.00) 4,769,937.76	102.820000	101.982208	4,769,937.76 4,809,123.18	(39,185.42)

J.P.Morgan

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