		Southern Trust Co.	2-Sep-13	FENICS	
TRADE	no. of	GLL	ETF	GLL	
NO.	SHARES	LISTED CONTRACT	Expiry Date	GLL Put/Call	L/S
4a	1,900	19	18-Jan-14	GLL PUT	S
4	100	1	18-Jan-14	GLL PUT	S
				AUD-USD	
	Notional USD	Notional AUD	Expiry Date	USD Put/Call	L/S
2	9,400,000	(10,000,000)	24-Jan-14	USD PUT	S
14	(4,005,000)	4,500,000	24-Jan-14	USD CALL	S
				NZD-USD	
	Notional USD	Notional NZD	Expiry Date	USD Put/Call	L/S
1	8,200,000	(10,000,000)	23-Jan-14	USD PUT	S
5,8	(2,400,000)	3,000,000	24-Oct-13	USD CALL	S
10	1,600,000	(2,000,000)	6-Feb-14	USD PUT	S
				GBP-USD	
	Notional USD	Notional GBP	Expiry Date	USD Put/Call	L/S
13	7,850,000	(5,000,000)	6-Feb-14	USD Put	S
			Currency Pair:	USD - CAD	
	Notional USD	Notional CAD	Expiry Date	USD Put/Call	L/S
15	4,500,000	(4,590,000)	24-Jan-13	USD Put	S
			Currency Pair:	USD - JPY	
	Notional USD	Notional JPY	Expiry Date	USD Put/Call	L/S
6	5,000,000	(485,500,000)	29-Jan-14	USD Put	S
11		(285,000,000)	3,000,000		S
	69				
No.	USD NOTL	SPOT RATE	FWD PTS	FWD RATE	CURR

F5	$2,719,500	$ 0.778090	$ (0.001090)	0.7770000	NZD
F6	$1,788,000	$ 0.894370	$ (0.000370)	0.8940000	AUD

	VALUES	OPEN	POSITIONS	PRICED	BY JPM
Ref.	Option		USD		Current Rate
Spot	Type	Strike	VALUE		
90.00	PUT	91.00			78.6200
89.90	PUT	90.00			78.6200
Ref.	Option		RKI	KO	Current Spot
Spot	Type	Strike	Trigger	Trigger	
0.9193	RKI/KO	0.94	0.9600	0.8800	0.8900
	WINDOW RKI	0.89	0.8760	ONLY UNTIL	0.8900
				9-Sep-13	
Ref.	Option		RKI	KO	Current Spot
Spot	Type	Strike	Trigger	Trigger	
0.8000	RKI/KO	0.82	0.8450	0.7680	0.7730
0.8100	KO	0.80		0.8400	0.7730
0.7880	KO	0.80		0.7700	0.7730
Ref.	Option		RKI	KO	Current Spot
Spot	Type	Strike	Trigger	Trigger	
	RKI/KO	1.57	1.585	1.53	1.5500
Ref.	Option		RKI	KO	Current Spot
Spot	Type	Strike	Trigger	Trigger	
	OE	1.02			1.0530
Ref.	Option		RKI	KO	Current Spot
Spot	Type	Strike	Trigger	Trigger	
97.1000	RKI/KO	95.00	94.00	101.00	98.3000
97.1000	KO	95.00		99.35	98.3000
				mtm	mtm
	CURR NOTL	SETTLES		spot	fwd points

	3,500,000	23-Sep		0.7730	-0.0010
	2,000,000	23-Sep		0.8900	

MONTH END PRICES			AS OF	8/31/13	LAC INFO
	Premium	MARK	USD	NET	ABS VALUE
USD	(paid)/rec	$	VALUE	P/L	USD OPT N
$10.50	$19,893.00	$17.00	$32,300	($12,407)	
$10.00	$997.00	$16.00	$1,600	($603)	
Price %	Premium	Marked to	USD VALUE	NET	ABS VALUE
USD	(paid)/rec	%		P/L	USD OPT N
1.0250%	$96,350.00	-0.220%	($20,680)	$75,670	$9,400,000
1.0900%	$43,654.50	-1.930%	($77,297)	($33,642)	$4,005,000
Price %	Premium	Marked to	USD	NET	ABS VALUE
USD	(paid)/rec	Market	VALUE	P/L	USD OPT N
1.0000%	$82,000.00	-0.07%	($5,740)	$76,260	$8,200,000
1.8050%	$43,320.00	-4.240%	($101,760)	($58,440)	$2,400,000
0.9550%	$15,280.00	-0.180%	($2,880)	$12,400	$1,600,000
Price %	Premium	Marked to	USD	NET	
USD	(paid)/rec	Market	VALUE	P/L	
0.6350%	$49,847.50	-0.650%	$(51,025.00)	($1,177.50)	$7,850,000
					$0
					$0
Price %	Premium	Marked to	USD	NET	
USD	(paid)/rec	Market	VALUE	P/L	
1.3000%	$58,500.00	-0.64%	($28,800)	$29,700	$4,500,000
					$0
					$0
Price %	Premium	Marked to	USD	NET	
USD	(paid)/rec	Market	VALUE	P/L	
1.4250%	$71,250.00	-1.28%	($64,000)	$7,250	$5,000,000
0.9400%	$28,200.00	-0.61%	($18,300)	$9,900	$3,000,000
					$0
TOTAL CAPITAL	$5,000,000				
Total NET USD SI	$45,955,000			$3,216,850	COLLATERA
Total USD Forwar	$4,507,500				
2013 Realized Ga	$58,589			$58,589	
Marked to Market	$130,411			$130,411	
2013 Total Cash I	$567,881.23			$539,681	
2013 Net Closeou	$5,189,000				
2013 Performance	$189,000			3.78%	
mtm	mtm		NET	NET UNREALIZE	ABS VALUE
outright	USD		P/L	P/L	USD NOTL

$ 0.7720	$2,702,000		$17,500		$2,719,500
$ 0.8900	$1,780,000		$8,000		$1,788,000
		TOTAL	$25,500		$4,507,500

B/E					
81					
80					
B/E					
1	0.009635				
B/E		closeout breakeven			
1	0.0082			SELL NZD	
1	0.01444	0.83392	-0.03392	BUY NZD	
1	0.00764				
		closeout breakeven			
2	0.0099695				
0					
0					
0					
1	0.01326				
0	0				
0	0				
94	1.35375			BUY USD JPY	
94.107	0.893				
0					
L USED					
	$493,490.00				

TRADE NO.	Southern Trust Co. Trade Date	CCY	Amount	CCY	Amount
1	24-Jul-13	NZD	10,000,000	USD	8,200,000
2	24-Jul-13	AUD	10,000,000	USD	9,400,000
3	24-Jul-13	CAD	10,200,000	USD	10,000,000
4	24-Jul-13	GLL	9,000		
4A	24-Jul-13	GLL	172,900		
5	25-Jul-13	NZD	5,000,000	USD	(4,000,000)
6	29-Jul-13	JPY	475,000,000	USD	5,000,000
7	31-Jul-13	NZD	5,000,000	USD	3,900,000
8	1-Aug-13	NZD	2,000,000	USD	1,600,000
9	2-Aug-13	NZD	2,000,000	USD	(1,560,000)
10	6-Aug-13	NZD	2,000,000	USD	1,600,000
11	6-Aug-13	JPY		USD	3,000,000
12	7-Aug-13	CAD	10,200,000	USD	(10,000,000)
13	7-Aug-13	GBP	5,000,000	USD	(7,850,000)
14	8-Aug-13	AUD	4,500,000	USD	(4,005,000)
15	9-Aug-13	CAD	4,411,765	USD	4,500,000
16	23-Aug-13	NZD	3,000,000	USD	(2,340,000)

	TRADE DATE	CURR	NOTL	USD	NOTIONAL
F1	2-Aug-13	NZD	500,000	USD	$(395,850.00)
F5	22-Aug-13	NZD	500,000	USD	$391,725.00
S1	20-Aug-13	JPY	381,342,000	USD	$3,900,000.00
S2	20-Aug-13	JPY	381,342,000	USD	$3,917,628.93
F2	21-Aug-13	NZD	2,000,000	USD	$1,573,186.00
F5	22-Aug-13	NZD	2,000,000	USD	$(1,566,900.00)
F3	21-Aug-13	AUD	2,000,000	USD	$1,799,236.00
F6	22-Aug-13	AUD	2,000,000	USD	$(1,803,000.00)
F4	21-Aug-13	GBP	1,000,000	USD	$(1,563,633.00)
F5	22-Aug-13	NZD	2,500,000	USD	$1,957,500.00
F6	22-Aug-13	AUD	2,000,000	USD	$1,802,000.00
F7	22-Aug-13	GBP	1,000,000	USD	$1,559,213.00
F8	28-Aug-13	NZD	2,000,000	USD	$(1,554,400.00)
F9	28-Aug-13	AUD	1,000,000	USD	$(894,200.00)
F10	28-Aug-13	NZD	2,000,000	USD	$1,554,600.00
F10	28-Aug-13	NZD	1,000,000	USD	$777,300.00
F11	28-Aug-13	AUD	1,000,000	USD	$894,300.00
	29-Aug-13	AUD	2,000,000	USD	$(1,788,740.00)
	29-Aug-13	AUD	2,000,000	USD	$1,788,000.00
	29-Aug-13	NZD	3,500,000	USD	$(2,723,315.00)
	29-Aug-13	NZD	3,500,000	USD	$2,719,500.00

	29-Aug-13	GBP	1,000,000	USD	$(1,549,280.00)
	29-Aug-13	GBP	1,000,000	USD	$1,549,000.00

as of	2-Sep-13			Curr	
Expiry Date	Strike	Option Type	Barrier	P/C	Prem %
January 23, 2014	0.8200	NZD CALL RKI/KO	.8450/.7680	C	1.0000%
January 24, 2014	0.9400	AUD CALL RKI/KO	.96/88	C	1.0250%
January 24, 2014	1.0200	CAD CALL RKI/KO	1.005/1.055	C	0.9100%
January 18, 2014	90.0000	GLL PUT		P	$10.50
January 18, 2014	91.0000	GLL PUT		P	$10.00
October 24, 2013	0.8000	NZD PUT KO	0.8400	P	1.8050%
January 29, 2014	95.0000	USD CALL RKI KO	94./101	C	1.4250%
August 26, 2013	0.7800	NZD Put		P	-0.7850%
October 24, 2013	0.8000	NZD PUT KO	0.8400	P	-3.4650%
August 26, 2013	0.7800	NZD Put		P	1.1000%
February 6, 2014	0.8000	NZD Call	0.7700	C	0.9550%
February 6, 2014	95.0000	JPY CALL	99.3500	C	0.9400%
January 24, 2013	1.0200	CAD CALL	1.0050/1.0550	C	-0.4900%
February 6, 2013	1.5700	GBP CALL	1.585/1.53	C	0.6350%
January 24, 2013	0.8900	AUD PUT	Wb RKI .876	P	1.0900%
January 24, 2013	1.0200	CAD CALL		C	1.3000%
January 24, 2013	0.7800	NZD Put		P	0.445%

			Net premium		
SETTLEMENT	SPOT RATE	FWD POINTS	OUTRIGHT FWD		
August 26, 2013	1	0	1		
August 26, 2013	0.78345		0.78345		
August 22, 2013	97.78				
August 23, 2013	97.34				
August 26, 2013	0.78665	0	0.786593		
August 26, 2013	0.78345		0.78345		
August 26, 2013	0.8998	0	0.899618		
August 26, 2013	0.9015		0.901500		
September 23, 2013	1.564	0	1.563633		
September 3, 2013	0.78345	$ (0.00045)	0.783000		
September 3, 2013	0.9015	$ (0.00050)	0.901000		
September 3, 2013	1.5593	-0.000087	$ 1.559213		
August 30, 2013	0.7772		$ 0.777200		
August 30, 2013	0.8942		$ 0.894200		
August 30, 2013	0.7773		$ 0.777300		
September 3, 2013	0.7773		$ 0.777300		
August 30, 2013	0.8943		$ 0.894300		
sept 3	0.89437		$ 0.894370		
sept 9	0.89437	-0.00037	0.894000		
sept 3	0.77809		0.778090		
sept 23	0.77809	-0.00109	0.777000		

sept 3	1.54928		1.549280		
sept 23	1.54928	-0.00028	1.549000		
			0.000000		
			0.000000		
			0.000000		

Premium USD	Net Cash in/(out)	traded spot ref	traded vol ref	absolute value usd notl
$82,000.00		0.8001	10.6	$8,200,000
$96,350.00		0.9195	10	$9,400,000
$91,000.00		103	6.70%	$10,000,000
$997.00		89		$0
$19,893.00		89		$0
$72,200.00		0.8105	11.82%	$4,000,000
$71,250.00		98.08	12.60%	$5,000,000
$(30,615.00)		0.7947	13.5	$3,900,000
$(55,440.00)		0.788	12.125	$1,600,000
$17,160.00		0.782	11.48	$1,560,000
$15,280.00		0.788	11.24	$1,600,000
$28,200.00		97.7	12	$3,000,000
$(49,000.00)		1.0423	6.78	$10,000,000
$49,847.50		1.5495	7.724	$7,850,000
$43,654.50		0.9108	11.37	$4,005,000
$58,500.00		1.029	6.8	$4,500,000
$10,413.00		0.77692	12	$2,340,000

$521,690.00				

TRADE	Southern Trust Co.				
	closed pos italicized				
NO.	Trade Date	CCY	Amount	CCY	Amount
	FX OTC Options				
1	24-Jul-13	NZD	(10,000,000)	USD	8,200,000
2	24-Jul-13	AUD	(10,000,000)	USD	9,400,000
3	24-Jul-13	CAD	(10,200,000)	USD	10,000,000
12	7-Aug-13	CAD	10,200,000	USD	(10,000,000)
4	24-Jul-13	GLL	9,000		
4A					
	24-Jul-13	GLL	172,900		
5a	25-Jul-13	NZD	(2,000,000)	USD	1,600,000
8	1-Aug-13	NZD	2,000,000	USD	(1,600,000)
5b	25-Jul-13	NZD	(3,000,000)	USD	2,400,000
6	29-Jul-13	JPY	(475,000,000)	USD	5,000,000
7a	31-Jul-13	NZD	(2,000,000)	USD	1,560,000
9	2-Aug-13	NZD	2,000,000	USD	(1,560,000)
7b	31-Jul-13	NZD	(3,000,000)	USD	2,340,000
16	23-Aug-13	NZD	3,000,000	USD	(2,340,000)
10	6-Aug-13	NZD	2,000,000	USD	1,600,000
11	6-Aug-13	JPY	285,000,000	USD	3,000,000
16	2-Sep-13	JPY			
13	7-Aug-13	GBP	5,000,000	USD	7,850,000
14	8-Aug-13	AUD	4,500,000	USD	4,005,000
15	9-Aug-13	CAD	4,411,765	USD	4,500,000

F1	2-Aug-13	NZD	500,000	USD	$395,850.00
F2	21-Aug-13	NZD	2,000,000	USD	$1,573,186.00
F5	22-Aug-13	NZD	2,500,000	USD	$(1,958,625.00)
S1	20-Aug-13	JPY	381,342,000	USD	$(3,900,000.00)
S2	20-Aug-13	JPY	381,342,000	USD	$3,917,628.93
F3	21-Aug-13	AUD	2,000,000	USD	$1,799,236.00
F6	22-Aug-13	AUD	2,000,000	USD	$(1,803,000.00)
F4	21-Aug-13	GBP	1,000,000	USD	$(1,563,913.00)
	29aug	GBP	1,000,000	USD	$1,549,000.00
	22-Aug-13	NZD	$ (2,500,000)	USD	$1,957,500.00
	29AUG-13	NZD	$ 2,500,000	USD	$(1,945,225.00)
	22-Aug-13	AUD	$ (2,000,000)	USD	$1,802,000.00
	29-Aug-13	AUD	$ 2,000,000	USD	$(1,788,740.00)
	23-Aug-13	GBP	1,000,000	USD	$1,559,463.30
	29Aug	GBP	1,000,000	USD	$(1,549,280.00)
SPOT	28-Aug-13	NZD	2,000,000	USD	$(1,554,400.00)
SPOT	28-Aug-13	NZD	2,000,000	USD	$1,554,600.00
	28-Aug-13	NZD	1,000,000	USD	-$777,280.00
	29aug	NZD	1000000	USD	$778,090.00
	28-Aug-13	AUD	1,000,000	USD	$ (894,200.00)
	28-Aug-13	AUD	1,000,000	USD	894,300
	29-Aug-13	AUD	2,000,000	USD	1,788,000

	29AUG-13	NZD	3,500,000	USD	2,719,500

as of	2-Sep-13				
Expiry Date	Strike	option type	Barrier	P/C	premium %
23-Jan-14	0.8200	NZD CALL RKI/KO	.8450/.7680	C	1.000%
24-Jan-14	0.9400	AUD CALL RKI/KO	.96/88	C	1.025%
24-Jan-14	1.0200	CAD CALL RKI/KO	1.005/1.055	C	0.910%
25-Jan-14	1.0200	CAD CALL RKI/KO	1.005/1.055	C	-0.490%
18-Jan-14	90.0000	GLL PUT		P	$10.50
18-Jan-14	91.0000	GLL PUT		P	$10.00
24-Oct-13	0.8000	NZD PUT KO	0.8400	P	1.805%
24-Oct-13	0.8000	NZD PUT KO	0.8400	P	-3.465%
24-Oct-13	0.8000	NZD PUT KO	0.8400	P	1.805%
29-Jan-14	95.0000	USD CALL RKI KO	94./101	C	1.425%
26-Aug-13	0.7800	NZD Put		P	
26-Aug-13	0.7800	NZD Put		P	
26-Aug-13	0.7800	NZD Put		P	
26-Aug-13	0.7800	NZD Put		P	0.445%
6-Feb-14	0.8000	NZD Call	0.7700	C	0.955%
6-Feb-14	95.0000	JPY CALL	99.3500	C	0.940%
6-Feb-14	1.5700	GBP CALL	1.5850/1.53	C	0.635%
24-Jan-13	0.8900	AUD PUT	Wb RKI .876	P	1.0900%
24-Jan-13	1.0200	CAD CALL		C	1.3000%

26-Aug-13	0.793000	0	1		
26-Aug	0.786650	0	0.786593		
26-Aug-13	0.783450		0.783450		
22-Aug-13	97.780000				
22-Aug-13	97.340000				
26-Aug	0.899800	0	0.899618		
26-Aug-13	0.901500		0.901500		
23-Sep	1.564000	0	1.563913		
23-Sep	1.549000	0	1.549000		
3-Sep	0.783450	0	0.7830000		
3-Sep	0.778090				
3-Sep	0.901500	0	0.9010000		
3-Sep	0.894370				
3-Sep	1.559500	0	1.5594633		
3-Sep	1.549280		1.5492800		
30-Aug	0.777200				
30-Aug	0.777300				
3-Sep	0.777300	-0.00002	0.777280		
'3/13 12:00 AM	0.778090		1		
30-Aug	0.894200				
30-Aug	0.894300				
23-Sept	0.894370	-0.00037	1		

23-Sept	0.778090	-0.00109	1		
			0		
			0		

Premium USD	REALIZED GAIN/(LOSS)	SPOT traded	VOL traded	abs val $ notl
$82,000.00		0.8001	10.60%	$8,200,000
$96,350.00		0.9195	10%	$9,400,000
$91,000.00		103	6.70%	$10,000,000
$(49,000.00)	$42,000.00	1.0423	6.69%	$10,000,000
$997.00		89		
$19,893.00		89		
$28,880.00		0.8105	11.82%	$1,600,000
$(55,440.00)	($26,560.00)	0.788	12.13%	
$43,320.00				$2,400,000
$71,250.00		98.08	12.60%	$5,000,000
$(12,246.00)		0.7947	13.50%	$1,560,000
$17,160.00	$4,914.00	0.77742	9%	
$(18,369.00)				$2,340,000
$10,413.00	($7,956.00)			
$15,280.00		0.788	12.40%	$1,600,000
$28,200.00		97.7	12.14%	$3,000,000
$0.00	$28,200.00			
$49,847.50		1.5495	7.72%	$7,850,000
$43,654.50		0.9108	11.372	$4,005,000
$58,500.00				$4,500,000
NET OPTION P/L	$40,598.00			
NET OPT CASH	$521,690.00			

NET FWD P/L	$46,191.23				
NET CASH	$567,881.23				
	$10,411.00				
	$17,628.93				
	$(3,764.00)				
	$(14,913.00)				
	$12,275.00				
	$13,260.00				
	$10,183.30				
	$200.00				
	$810.00				
	$100.00				

NET FORWARD P/L	$46,191.23				
REALIZED NET	$86,789.23				

Text