

DB

Account Number	Account Name	Description	Trade Date	Quantity	Cusip	As-of Date	Local
1 CCY	Base CCY	Settlement Date	Quantity	Local Price	Base Price	Pricing Date	
Local Trade Date	Cost	Base Trade Date	Cost	Local Settlement Date	Cost	Base Settlement Date	
Cost	Local Trade Date	Market Value	Base Trade Date	Market Value	Local Settlement Date	Market	
Value	Base Settlement Date	Market Value	Local Accrued Income	Base Accrued Income	Local	Market	
1 Est. Annual Income	Base Est. Annual Income	Local Unrealized G/L	Base Unrealized G/L	Local	Market		
et Spot Rate	Maturity/Contract Expiry Date	Coupon/Interest rate	S&P Rating	Moody Rating			
Accrued Interest	Limit	Available	DM ECI	ECI	Region of Risk	Implementation	Vehicle
le	JPMS ADP	ISIN	Trade Type	Original Face	Amount	Price with Sinking	Bond Fact
or included							
USD	USD	SOUTHERN TRUST COMPANY, INC-MGN	US DOLLAR	2200.0	0USDPRAA7	16/09/2013	
.0	2200.0	2200.0 0.0	1.0 16/09/2013	2200.0	2200.0	2200.0	2200.0
0.0	0.0	0.0 0.0		0.0	1.0	0.0	
9/2013	USD	SOUTHERN TRUST COMPANY, INC-MGN	US DOLLAR	96088.87			16/0
96088.87	96088.87	96088.87 0.0	1.0 16/09/2013	96088.87	96088.87	96088.87	96088.87
0.0	0.0	0.0 0.0	0.0 1.0	0.0	0.0	0.0	0.0
		0243896266			0.0	0.0	0.0
.94	-996.94	SOUTHERN TRUST COMPANY, INC-MGN	PROSHARES ULTRASHORT GOLD NEW PUT 01/18/14 @ 90	-1.0	0.0	9.1	16/09/2013
4	1.0	16/09/2013	USD USD	-1.0	0.0	9.1	16/09/2013
		18/01/2014	0.0 AAA*	0.0	0.0	0.0	0.0
		Benchmark Aware		0.0	0.0		86.94
		SOUTHERN TRUST COMPANY, INC-MGN	PROSHARES ULTRASHORT GOLD NEW PUT 01/18/14 @ 91	-19.0	0.0	9.0	16/09/2013
0		16/09/2013	USD USD	-19.0	0.0	9.0	16/09/2013
91.93	-19891.93	-19891.93	-19891.93	-17100.0	-17100.0	-17100.0	-17100.0
-17100.0	0.0	0.0 0.0	0.0	2791.93	2791.93	1.0	18/01/2014
0.0	0.0	0.0					0.0
0.0	0.0						AAA*
		SOUTHERN TRUST COMPANY, INC	ALLY FINANCIAL INC 8 1/2% PFD	57000.0			
16/09/2013	USD	USD	57000.0 0.0	26.82	16/09/2013	1489980.0	1489980.0
1489980.0	1489980.0	1528740.0	1528740.0	1528740.0	1528740.0	1528740.0	0.0
0.0	120840.0	120840.0	38760.0	38760.0	1.0	0.0	NA
0.0	0.0						CAA1
0.0	0.0						0.0
							Benchmark Aware

JPM

Account Number	Account Name	Description	Maturity/Contract	Expiry Date	Trade Date	Quantity	Local
Ticker	Cusip	As-of Date	Local CCY	Base CCY	Settlement Date	Quantity	Local
Price	Base Price	Pricing	Local	Trade	Base	Local	Settle
ment Date	Cost	Base	Settlement	Date	Cost	Local	Settle
et Value	Local	Settlement	Date	Market	Value	Base	Trade
l Accrued	Income	Base	Accrued	Income	Local	Est.	Annual
ome	Local	Unrealized	G/L	Base	Unrealized	G/L	Market
S&P Rating	Moody Rating	Accrued Interest	Limit	Available	DM ECI	ECI	Regi
on of Risk	Implementation	Vehicle	JPMS ADP	ISIN	Trade Type	Original	Face
Price with Sinking	Bond Factor	included					
W89640002	SOUTHERN TRUST COMPANY, INC	HSBC BRL STEP UP NOTE 3/27/14	LNKD TO BRL VS USD	85%			
BARRIER- 5%CPN-28.5% MXRTRN 3/13/13; INITIAL STRIKE: 1.9619					27/03/2014	40432XD32	
16/09/2013	USD	USD	1000000.0	1000000.0	0.0	80.07	16/09/2013
000.0	1000000.0	1000000.0	1000000.0	1000000.0	800700.0	800700.0	800700.0
800700.0	0.0	0.0	0.0	0.0	-199300.0	-199300.0	1.0
	0.0	0.0	0.0	0.0	9710670708	0243896266	US40432XD326
	0.0	0.0					
W89640002	SOUTHERN TRUST COMPANY, INC	HSBC BRL STEP UP NOTE 4/21/14	LNKD TO BRL VS USD	85%			
BARRIER- 5%CPN-28.5% MXRTRN 4/5/13 INITIAL STRIKE: 2.0035					21/04/2014	40432XE56	
16/09/2013	USD	USD	1000000.0	1000000.0	0.0	82.57	16/09/2013
000.0	1000000.0	1000000.0	1000000.0	1000000.0	825700.0	825700.0	825700.0
825700.0	0.0	0.0	0.0	0.0	-174300.0	-174300.0	1.0
	0.0	0.0	0.0	0.0	9710670708	0243896266	US40432XE563
	0.0	0.0					
W97565001	SOUTHERN TRUST COMPANY, INC	BUY GBP SELL USD FORWARD CONTRACT FX RATE 1.5636330T					
RADE 08/21/13 VALUE 09/23/13 23/09/2013					FXGBPBDLV	16/09/2013	GBP USD
1000000.0	1000000.0	1.594	0.0	16/09/2013	-1563633.0	0.0	-1563633.0
1563633.0	18719.895	26212.264	26212.264	18719.895	26212.264	0.0	0.0
0.0	18719.895	26212.264	1.59355	1.563633		0.0	0.0
9710670708	0243896266					0.0	0.0
W97565001	SOUTHERN TRUST COMPANY, INC	BUY USD SELL GBP FORWARD CONTRACT FX RATE 1.5490000T					
RADE 08/29/13 VALUE 09/23/13 23/09/2013					FXUSDBMMO	16/09/2013	GBP USD
1549000.0	1549000.0	0.0	1.594	16/09/2013	-1000000.0	0.0	-1000000.0
1593462.45	-27903.042	-40844.529	-40844.529	-27903.042	-40844.529	0.0	0.0
0.0	-27903.042	-40844.529	1.59355	1.549		0.0	0.0
670708	0243896266					0.0	0.0
W97565001	SOUTHERN TRUST COMPANY, INC	BUY USD SELL NZD FORWARD CONTRACT FX RATE .7770000TR					
ADE 08/29/13 VALUE 09/23/13 23/09/2013					FXUSDBMMP	16/09/2013	NZD USD
2719500.0	2719500.0	0.0	1.222	16/09/2013	-3500000.0	0.0	-3500000.0
2862502.72	-174850.321	-134437.667	-134437.667	-174850.321	-134437.667	0.0	0.0
0.0	-174850.321	-134437.667	1.22212	0.777		0.0	0.0
670708	0243896266					0.0	0.0
W97565001	SOUTHERN TRUST COMPANY, INC	BUY USD SELL AUD FORWARD CONTRACT FX RATE .9300000TR					
ADE 09/10/13 VALUE 09/27/13 27/09/2013					FXUSDBMPW	16/09/2013	AUD USD
1860000.0	1860000.0	0.0	1.07	16/09/2013	-2000000.0	0.0	-2000000.0
1866939.53	-7434.124	-311.495	-311.495	-7434.124	-311.495	0.0	0.0
0.0	-7434.124	-311.495	1.070492	0.93		0.0	0.0
9710670708	0243896266					0.0	0.0
W97565001	SOUTHERN TRUST COMPANY, INC	BUY AUD SELL USD FORWARD CONTRACT FX RATE .9219000TR					
ADE 09/13/13 VALUE 09/27/13 27/09/2013					FXAUDBBKK	16/09/2013	AUD USD
1000000.0	1000000.0	1.07	0.0	16/09/2013	-921900.0	0.0	-921900.0
921900.0	12394.36	8255.106	8255.106	12394.36	8255.106	0.0	0.0
0.0	12394.36	8255.106	1.070492	0.9219		0.0	0.0
9710670708	0243896266					0.0	0.0
W97565001	SOUTHERN TRUST COMPANY, INC	WRITE - AUD CALL USD PUT FX EUROPEAN STYLE OPTION JA					
N 24, 2014 @ .94 KI @ 0.96 KO @ 0.88 24/01/2014					XAUDCAFKZ	16/09/2013	USD
USD -1.0E7 -1.0E7 0.0 1.0 13/09/2013					-96350.0	-96350.0	-96350.0
-96350.0	-141976.867	-141976.867	-141976.867	-141976.867	-141976.867	0.0	0.0
0.0	-45626.867	-45626.867	1.0	0.0		0.0	0.0
670708	0243896266					0.0	0.0
W97565001	SOUTHERN TRUST COMPANY, INC	WRITE - NZD CALL USD PUT FX EUROPEAN STYLE OPTION JA					
N 23, 2014 @ .82 KI @ 0.845 KO @ 0.768 23/01/2014					XNZDCADDZ	16/09/2013	USD
USD -1.0E7 -1.0E7 0.0 1.0 13/09/2013					-82000.0	-82000.0	-82000.0
-82000.0	-148292.662	-148292.662	-148292.662	-148292.662	-148292.662	0.0	0.0
0.0	-66292.662	-66292.662	1.0	0.0		0.0	0.0
670708	0243896266					0.0	0.0
W97565001	SOUTHERN TRUST COMPANY, INC	WRITE - JPY CALL USD PUT FX EUROPEAN STYLE OPTION JA					
N 29, 2014 @ 95. KI @ 94 KO @101 29/01/2014					XJPYCAUWZ	16/09/2013	USD
USD -4.75E8 -4.75E8 0.0 1.0 13/09/2013					-71250.0	-71250.0	-71250.0
-71250.0	-46610.602	-46610.602	-46610.602	-46610.602	-46610.602	0.0	0.0
0.0	24639.398	24639.398	1.0	0.0		0.0	0.0
670708	0243896266					0.0	0.0
W97565001	SOUTHERN TRUST COMPANY, INC	WRITE - NZD CALL USD PUT FX EUROPEAN STYLE OPTION FE					
B 06, 2014 @ .8 KO @ 0.77 06/02/2014					XNZDCADEZ	16/09/2013	USD
-2000000.0	-2000000.0	0.0	1.0	13/09/2013	-15280.0	-15280.0	-152
80.0	-15280.0	-49766.905	-49766.905	-49766.905	-49766.905	0.0	0.0

EFTA01350675

0.0	0.0	-34486.905	-34486.905	1.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
9710670708	0243896266					0.0	0.0				
W97565001	SOUTHERN TRUST COMPANY, INC	WRITE - GBP CALL USD PUT FX EUROPEAN STYLE OPTION FE									
B 06, 2014 @ 1.57	KI @ 1.585	KO @ 1.53	OPTION KNOCKED IN	06/02/2014							
16/09/2013	USD	USD	-5000000.0	-5000000.0	0.0	1.0	12/09/2013	-498			
47.5	-49847.5	-49847.5	-49847.5	-49847.5	-149261.76	-149261.76	-149261.76	-149261.76			
-149261.76	0.0	0.0	0.0	0.0	-99414.0	-99414.0	1.0	0.0			
0.0	0.0	0.0	0.0	9710670708	0243896266						
0.0	0.0										
W97565001	SOUTHERN TRUST COMPANY, INC	WRITE - AUD PUT USD CALL FX EUROPEAN STYLE OPTION JA									
N 24, 2014 @ .89	WINDOW RKI @ 0.8760	UNTIL 9SEP13	24/01/2014								16/0
9/2013	USD	USD	-4500000.0	-4500000.0	0.0	0.0	13/09/2013	-43654.5			
-43654.5	-43654.5	-43654.5	-43654.5	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
0.0	43654.5	43654.5	1.0	0.0	0.0	0.0	0.0	0.0	9710670708	0243	
896266					0.0	0.0					
W97565001	SOUTHERN TRUST COMPANY, INC	WRITE - CAD CALL USD PUT FX EUROPEAN STYLE OPTION FE									
B 11, 2014 @ 1.02	11/02/2014	XCADCAFGZ	16/09/2013	USD	USD						-459
0000.0	-4590000.0	0.0	1.0	13/09/2013	-58500.0	-58500.0	-58500.0	-58500.0			
-58500.0	-46044.476	-46044.476	-46044.476	-46044.476	-46044.476	0.0	0.0	0.0	0.0	0.0	0.0
0.0	12455.524	12455.524	1.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	9710
670708	0243896266				0.0	0.0					
W97565001	SOUTHERN TRUST COMPANY, INC	WRITE - AUD CALL USD PUT FX EUROPEAN STYLE OPTION FE									
B 06, 2014 @ .92	0.9230	WINDOW KI EXPIRING 13	SEP 13	OPTION KNOCKED IN	06/02/2014						XAUD
CAFLZ	16/09/2013	USD	USD	-5000000.0	-5000000.0	0.0	1.0	13/09/2013			
-18400.0	-18400.0	-18400.0	-18400.0	-18400.0	-135637.19	-135637.19	-135637.19	-135			
637.19	-135637.19	0.0	0.0	0.0	0.0	-117237.19	-117237.19	1.0	0.0		
0.0	0.0	0.0	0.0	9710670708	0243896266						
0.0	0.0										
W97565001	SOUTHERN TRUST COMPANY, INC	WRITE - AUD PUT USD CALL FX EUROPEAN STYLE OPTION JA									
N 24, 2014 @ .89	KI @ 0.84	24/01/2014	XAUDPAJFZ	16/09/2013	USD	USD					
-5000000.0	-5000000.0	0.0	1.0	13/09/2013	-51100.0	-51100.0	-51100.0	-511			
00.0	-51100.0	-52298.009	-52298.009	-52298.009	-52298.009	-52298.009	0.0	0.0			
0.0	0.0	-1198.009	-1198.009	1.0	0.0	0.0	0.0	0.0	0.0	0.0	
9710670708	0243896266					0.0	0.0				
W97565001	SOUTHERN TRUST COMPANY, INC	WRITE - NZD PUT USD CALL FX EUROPEAN STYLE OPTION JA									
N 23, 2014 @ .79	KI @ 0.75	23/01/2014	XNZDPAFAZ	16/09/2013	USD	USD					
-5000000.0	-5000000.0	0.0	1.0	13/09/2013	-78144.0	-78144.0	-78144.0	-781			
44.0	-78144.0	-62266.805	-62266.805	-62266.805	-62266.805	0.0	0.0	0.0	0.0	0.0	
0.0	0.0	15877.195	15877.195	1.0	0.0	0.0	0.0	0.0	0.0	0.0	
9710670708	0243896266					0.0	0.0				
W97565001	SOUTHERN TRUST COMPANY, INC	WRITE - JPY PUT USD CALL FX EUROPEAN STYLE OP FEB 06									
, 2014 @ 102	KI @ 106	06/02/2014	XJPYPBGDZ	16/09/2013	USD	USD					-5.1
EB	-5.1E8	0.0	1.0	13/09/2013	-93500.0	-93500.0	-93500.0	-935			
00.0	-72465.86	-72465.86	-72465.86	-72465.86	0.0	0.0	0.0	0.0	0.0	0.0	
21034.14	21034.14	1.0	0.0	0.0	0.0	0.0	0.0	9710670708			
0243896266					0.0	0.0					
W97565001	SOUTHERN TRUST COMPANY, INC	US DOLLAR				5612727.35					0USD
PRAA7	16/09/2013	USD	USD	5612727.35	0.0	1.0	16/09/2013	5612727.35			
5612727.35	5612727.35	5612727.35	5612727.35	5612727.35	5612727.35	5612727.35	5612727.35	5612			
727.35	0.0	0.0	561.273	561.273	0.0	0.0	1.0	0.0	0.0	0.0	
0.0	9710670708	0243896266						0.0	0.0		
W89640002	SOUTHERN TRUST COMPANY, INC	PETROLEOS DE VENEZUELA S 8 1/2% NOV 02 2017 DTD 10/2									
9/2010 HELD BY	EUROCLEAR	ISIN USP7807HAK16	SEDOL B5SC0L3	2000000.0							16/0
9/2013	USD	USD	2000000.0	0.0	93.255	16/09/2013	1985000.0	1985000.0			
1985000.0	1985000.0	1865100.0	1865100.0	1865100.0	1865100.0	1865100.0	1865100.0	1865100.0	6375		
0.0	63750.0	170000.0	170000.0	-119900.0	-119900.0	1.0	02/11/2017				
8.5	B	NA	63750.0	0.0	0.0	9710670708	0243896266				
USP7807HAK16		0.0	0.0								