



SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]  
For the Period 7/1/13 to 7/31/13

Note: <sup>1</sup> This is the Annual Percentage Yield (APY) which is the rate earned if balances remain on deposit for a full year with compounding, there is no change in the interest rate and all interest is left in the account.

## Cash & Fixed Income Detail

|                           | Price | Quantity     | Value                 | Adjusted Cost<br>Original Cost | Unrealized<br>Gain/Loss | Est. Annual Income<br>Accrued Interest | Yield              |
|---------------------------|-------|--------------|-----------------------|--------------------------------|-------------------------|--|--------------------|
| <b>Cash</b>               |       |              |                       |                                |                         |  |                    |
| US DOLLAR                 | 1.00  | 5,337,800.00 | 5,337,800.00          | 5,337,800.00                   |                         | 533.78<br>19.27                        | 0.01% <sup>1</sup> |
| COST OF PENDING PURCHASES | 1.00  | (30,615.00)  | (30,615.00)           | (30,615.00)                    |                         |  |                    |
| <b>Total Cash</b>         |       |              | <b>\$5,307,185.00</b> | <b>\$5,307,185.00</b>          | <b>\$0.00</b>           | <b>\$533.78<br/>\$19.27</b>            | <b>0.01%</b>       |

## Complementary Structured Strategies

|  |      |                  |              |             |            |  |  |
|--|------|------------------|--------------|-------------|------------|--|--|
| <b>AUD CALL USD PUT</b><br>FX EUROPEAN STYLE OPTION<br>JAN 24, 2014 @ .94<br>KI @ 0.96 KO @ 0.88<br>XAUDCA-FK-Z    | 0.63 | (10,000,000.00)  | (62,685.10)  | (96,350.00) | 33,664.90  |  |  |
| <b>CAD CALL USD PUT</b><br>FX EUROPEAN STYLE OPTION<br>JAN 24, 2014 @ 1.02<br>KI @ 1.005 KO @ 1.055<br>XCADCA-FF-Z | 0.99 | (10,200,000.00)  | (100,480.67) | (91,000.00) | (9,480.67) |  |  |
| <b>JPY CALL USD PUT</b><br>FX EUROPEAN STYLE OPTION<br>JAN 29, 2014 @ 95.<br>KI @ 94 KO @ 101<br>XJPYCA-UW-Z       | 0.01 | (475,000,000.00) | (67,067.03)  | (71,250.00) | 4,182.97   |  |  |

J.P.Morgan

Page 5 of 14