



SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]
For the Period 10/1/13 to 10/31/13

| | Price | Quantity | Value | Adjusted Cost Original Cost | Unrealized Gain/Loss | Est. Annual Income Accrued Interest | Yield |
|-----------------------------------------------------------------------------------------------------------------------------------------------------|-------|----------------|--------------|--------------------------------|-------------------------|----------------------------------------|--------|
| Non-US Fixed Income | | | | | | | |
| PETROLEOS DE VENEZUELA S 5% OCT 28 2015 DTD 10/28/2009 HELD BY EUROCLEAR ISIN XS0460546525 SEDOL B5BQGP8 71668A-9B-9 | 86.50 | 2,000,000.00 | 1,730,000.00 | 1,800,000.00 | (70,000.00) | 100,000.00 832.00 | 12.89% |
| Foreign Exchange & Non-USD Fixed Income | | | | | | | |
| AUD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 06, 2014 @ .92 0.9230 WINDOW KI EXPIRING 13 SEP 13 OPTION KNOCKEDIN XAUDCA-FL-Z | 3.11 | (3,000,000.00) | (93,183.12) | (11,040.00) | (82,143.12) | | |
| AUD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 06, 2014 @ .95 KO@0.902 KI@0.98 XAUDCA-FO-Z | 1.06 | (3,000,000.00) | (31,876.75) | (35,870.21) | 3,993.46 | | |
| AUD PUT USD CALL FX EUROPEAN STYLE OPTION JAN 24, 2014 @ .89 WINDOW RKI @ 0.8760 UNTIL 9SEP13 XAUDPA-JE-Z | | (4,500,000.00) | | (43,654.50) | 43,654.50 | | |
| CAD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 11, 2014 @ 1.02 XCADCA-FG-Z | 0.31 | (4,590,000.00) | (14,046.67) | (58,500.00) | 44,453.33 | | |

J.P.Morgan

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