

SOUTHERN TRUST COMPANY, INC
6100 RED HOOK QUARTER, B3
ST. THOMAS 00802
VIRGIN ISLANDS (U.S.)

JPMorgan Chase Bank, N.A.
270 Park Avenue, New York, NY 10017-2014
SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]
For the Period 8/1/13 to 8/31/13

Asset Account
J.P. Morgan Team
Justin Nelson
Paul Barrett
Janet Young
Gina Magliocco
Jason Grosse
Online access
Banker

Investment Specialist
Client Service Team
Client Service Team
Client Service Team

www.jpmorganonline.com

Please see disclosures located at the end of this statement package for important information relating to each J.P.Morgan account(s).

[REDACTED]
800/634-1318
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Account Summary
Holdings
Cash & Fixed Income
Other Assets
Portfolio Activity

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13

Account Summary

Asset Allocation

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

4,888,366.64

\$4,888,366.64

19.27

\$4,888,385.91

Ending

Market Value

5,139,757.02

\$5,139,757.02

45.15

\$5,139,802.17

Current

Portfolio Activity

Beginning Market Value

Contributions

Withdrawals & Fees

Net Contributions/Withdrawals

Income & Distributions

Change In Investment Value

Ending Market Value

Accruals

Market Value with Accruals

(2,400.00)

(\$2,400.00)

36,993.20

216,797.18

\$5,139,757.02

45.15

\$5,139,802.17

Period Value

4,888,366.64

Change

In Value

251,390.38

\$251,390.38

25.88

\$251,416.26

Year-to-Date

Value

0.00

5,000,000.00

(77,400.00)

\$4,922,600.00

36,993.20

180,163.82

\$5,139,757.02

45.15

\$5,139,802.17

Estimated

544.79

\$544.79

Current

Annual Income Allocation

100%

100%

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13

Account Summary

Income Summary

Currency Gain/Loss

Interest Income

Income

CONTINUED

Current

Period Value

36,973.93

19.27

\$36,993.20

Year-to-Date

Value

36,973.93

19.27

\$36,993.20

Unrealized Gain/Loss

To-Date Value

\$109,624.87

Cost Summary

Cash & Fixed Income

4,959,593.20

Cost

Total

\$4,959,593.20

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13

Cash & Fixed Income Summary

Beginning

Asset Categories

Cash

Complementary Structured Strategies

Foreign Exchange Contracts

Total Value

Market Value/Cost

Market Value

Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Interest

Yield

SUMMARY BY MATURITY

1

Cash & Fixed Income

0-6 months

1

Market Value

5,307,185.00

(418,818.36)

0.00

\$4,888,366.64

Ending

Market Value

5,447,995.20

(378,777.13)

70,538.95

\$5,139,757.02

Current

Period Value

5,139,757.02

4,959,593.20

109,624.87

544.79

45.15

0.01%

Cash & Fixed Income as a percentage of your portfolio - 100%

SUMMARY BY TYPE

Market

Value

5,069,218.07

% of Bond

Portfolio

100%

The years indicate the number of years until the bond is scheduled to mature based on the statement end date. Some bonds may be called, or paid in full, before their stated maturity.

Cash & Fixed Income
Cash
Complementary Structure
Total Value
Market
Value
5,447,995.20
(378,777.13)
\$5,069,218.07
% of Bond
Portfolio
100%
100%
Cash
Change
In Value
140,810.20
40,041.23
70,538.95
\$251,390.38
Current
Allocation
99%
1%
100%
Foreign Exchange Contracts
Asset Categories
Page 4 of 22

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13

Cash & Fixed Income Summary

NET FX CONTRACTS EXPOSURE SUMMARY

Value

in Currency

AUSTRALIA DOLLAR

N ZEALAND DOLLAR

US DOLLAR

(2,000,000.00)

(3,500,000.00)

4,527,340.00

Note:

1

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

Cash

US DOLLAR

1.00

5,447,995.20

5,447,995.20

5,447,995.20

544.79

45.15

0.01% ¹

Quantity

Value

Adjusted Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13

Price

Complementary Structured Strategies

AUD CALL USD PUT

FX EUROPEAN STYLE OPTION

JAN 24, 2014 @ .94

KI @ 0.96 KO @ 0.88

XAUDCA-FK-Z

AUD PUT USD CALL

FX EUROPEAN STYLE OPTION

JAN 24, 2014 @ .89

WINDOW RKI @ 0.8760 UNTIL 9SEP13

XAUDPA-JE-Z

CAD CALL USD PUT

FX EUROPEAN STYLE OPTION

FEB 11, 2014 @ 1.02

XCADCA-FG-Z

GBP CALL USD PUT

FX EUROPEAN STYLE OPTION

FEB 06, 2014 @ 1.57

KI @ 1.585 KO @ 1.53

XGBPCA-0V-Z

JPY CALL USD PUT

FX EUROPEAN STYLE OPTION

JAN 29, 2014 @ 95.

KI @ 94 KO @101

XJPYCA-UW-Z

JPY CALL USD PUT

FX EUROPEAN STYLE OPTION

FEB 06, 2014 @ 95.

KO @ 99.35

XJPYCA-VC-Z

0.01

(285,000,000.00)

(21,272.64)

(28,200.00)

6,927.36

0.01

(475,000,000.00)

(65,363.53)

(71,250.00)

5,886.47

0.90

(5,000,000.00)

(45,167.66)

(49,847.50)

4,679.84

0.60

(4,590,000.00)

(27,530.60)

(58,500.00)
30,969.40
1.70
(4,500,000.00)
(76,620.78)
(43,654.50)
(32,966.28)
Quantity
Value
Adjusted Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
0.24
(10,000,000.00)
(23,911.34)
(96,350.00)
72,438.66
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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13

Price

Complementary Structured Strategies

NZD CALL USD PUT

FX EUROPEAN STYLE OPTION

JAN 23, 2014 @ .82

KI @ 0.845 KO @ 0.768

XNZDCA-DD-Z

NZD CALL USD PUT

FX EUROPEAN STYLE OPTION

FEB 06, 2014 @ .8

KO @ 0.77

XNZDCA-DE-Z

NZD PUT USD CALL

FX EUROPEAN STYLE OPTION

OCT 24, 2013 @ .8

KO @ 0.84

XNZDPA-EV-Z

Total Complementary Structured Strategies

(\$378,777.13)

(\$488,402.00)

\$109,624.87

\$0.00

0.00%

3.40

(3,000,000.00)

(102,125.38)

(43,320.00)

(58,805.38)

0.16

(2,000,000.00)

(3,170.30)

(15,280.00)

12,109.70

Quantity

Value

Adjusted Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

0.14

(10,000,000.00)

(13,614.90)

(82,000.00)

68,385.10

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13

Market Value

Receivable

Trade Date

Foreign Exchange Contracts

AUSTRALIA DOLLAR

AUSTRALIA DOLLAR

AUSTRALIA DOLLAR

N ZEALAND DOLLAR

N ZEALAND DOLLAR

N ZEALAND DOLLAR

N ZEALAND DOLLAR

POUND STERLING

POUND STERLING

POUND STERLING

POUND STERLING

US DOLLAR

Total Foreign Exchange Contracts

Aug. 29 13

Sep. 3 13

Aug. 22 13

Sep. 3 13

Aug. 29 13

Sep. 9 13

Aug. 29 13

Sep. 3 13

Aug. 22 13

Sep. 3 13

Aug. 28 13

Sep. 3 13

Aug. 29 13

Sep. 23 13

Aug. 29 13

Sep. 3 13

Aug. 21 13

Sep. 23 13

Aug. 22 13

Sep. 3 13

Aug. 29 13

Sep. 23 13

AUD
USD
AUD
USD
AUD
USD
NZD
USD
NZD
USD
NZD
USD
NZD
USD
GBP
USD
GBP
USD
GBP
USD
GBP
USD
2,000,000.00
(1,788,740.00)
(2,000,000.00)
1,802,000.00
(2,000,000.00)
1,788,000.00
3,500,000.00
(2,723,315.00)
(2,500,000.00)
1,957,500.00
(1,000,000.00)
777,095.00
(3,500,000.00)
2,719,500.00
1,000,000.00
(1,549,280.00)
1,000,000.00
(1,563,633.00)
(1,000,000.00)
1,559,213.00
(1,000,000.00)
1,549,000.00
0.894370
0.901000
0.894000
0.778090
0.783000
0.777095
0.777000

1.549280
1.563633
1.559213
1.549000
1.118105
0.890475
0.890125
1.285198
0.773392
0.773392
0.772342
1.549280
1.546628
1.546864
1.546628
1,788,740.00
1,788,740.00
1,802,000.00
1,780,949.85
1,788,000.00
1,780,249.85
2,723,315.00
2,723,315.00
1,957,500.00
1,933,481.04
777,095.00
773,392.41
2,719,500.00
2,703,198.43
1,549,280.00
1,549,280.00
1,546,627.80
1,563,633.00
1,559,213.00
1,546,864.47
1,549,000.00
1,546,627.80
\$19,760,270.80
\$19,689,731.85
(17,005.20)
12,348.53
2,372.20
\$70,538.95
24,018.96
3,702.59
16,301.57
21,050.15
7,750.15
Currency
Settlement Date Counter Currency
Amount

Counter Amount
Contract
Rate
Current Market
Forward Rate
Market Value
Payable
Unrealized
Gain/Loss
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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13

Other Summary

Asset Categories

Other

Beginning

Estimated Value

0.00

Ending

Estimated Value

0.00

Change

In Value

0.00

Current

Allocation

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13
Portfolio Activity Summary - U S Dollar
Beginning Cash Balance

Current

Transactions

INFLOWS

Income

Contributions

Foreign Exchange - Inflows

Total Inflows

OUTFLOWS **

Withdrawals

Foreign Exchange - Outflows

Total Outflows

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

(76,867.00)

164,867.00

\$88,000.00

\$5,447,995.20

* Year to date information is calculated on a calendar year basis.

** Your account's standing instructions use a HIGH COST method for relieving assets

from your position

(76,867.00)

577,667.00

\$500,800.00

-10,134,800.93

\$10,134,820.20

(2,400.00)

(10,110,225.00)

(\$10,112,625.00)

Period

Value

5,337,800.00

19.27

Year-To-Date

Value*

-19.27

5,000,000.00

13,175,370.93

\$18,175,390.20

(77,400.00)

(13,150,795.00)

(\$13,228,195.00)

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Income

8/1

Interest Income

Description

DEPOSIT SWEEP INTEREST FOR 07/01/13 - 07/31/13

@ .01% RATE ON AVG COLLECTED BALANCE OF

\$2,304,675.80 AS OF 08/01/13

Quantity

Cost

Per Unit

Amount

Amount

19.27

Type

Settle Date Selection Method

Foreign Exchange - Inflows

Spot FX

8/22

8/26

8/26

8/26

8/30

FX Fwd Contract

Spot FX

Spot FX

Spot FX

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

JPY EXCHANGE RATE 97.340000000 DEAL 08/20/13

VALUE 08/22/13 (ID: 0JPYPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL

NZD CONTRACT RATE : 0.791700000 TRADE 8/02/13

VALUE 8/26/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .899618000 DEAL 08/21/13

VALUE 08/26/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NZD EXCHANGE RATE .786593000 DEAL 08/21/13

VALUE 08/26/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .894300000 DEAL 08/28/13

VALUE 08/30/13 (ID: 0AUDPR-AA-8)

(1,000,000.000)

(894,200.00)

894,300.00

(2,000,000.000)
(1,566,900.00)
1,573,186.00
(2,000,000.000)
(1,803,000.00)
1,799,236.00
(500,000.000)
(391,725.00)
395,850.00
Quantity
Cost
(381,342,000.000)
(3,900,000.00)
Amount
3,917,628.93
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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13

Type

Settle Date Selection Method

Foreign Exchange - Inflows

Spot FX

8/30

Total Foreign Exchange - Inflows

Type

Settle Date Selection Method

Withdrawals

8/26

8/27

8/29

Description

Misc Disbursement TRANSFERRED BY WIRE TO J P MORGAN CLEARING CORP
FAO SOUTHERN TRUST COMPANY INC AS REQUESTED

Misc Disbursement TRANSFERRED BY WIRE TO J P MORGAN CLEARING CORP
FAO SOUTHERN TRUST CO INC. AS REQUESTED

Misc Disbursement TRANSFERRED BY WIRE TO J P MORGAN CLEARING CORP
FAO SOUTHERN TRUST CO INC AS REQUESTED

Total Withdrawals

Type

Settle Date Selection Method

Foreign Exchange - Outflows

Spot FX

8/22

Description

SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL
USD EXCHANGE RATE 97.780000000 DEAL 08/20/13
VALUE 08/22/13 (ID: 0JPYPR-AA-9)

Quantity

Cost

381,342,000.000

3,900,000.00

Quantity

Cost

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
NZD EXCHANGE RATE .777300000 DEAL 08/28/13
VALUE 08/30/13 (ID: 0NZDPR-AA-5)

\$10,134,800.93

Quantity

Cost

(2,000,000.000)

(1,554,400.00)

Amount

1,554,600.00

Amount

(200.00)

(200.00)

(2,000.00)

(\$2,400.00)

Amount

(3,900,000.00)

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13

Type

Settle Date Selection Method

Foreign Exchange - Outflows

Spot FX

8/26

8/26

8/30

8/30

Spot FX

Spot FX

Spot FX

Description

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .901500000 DEAL 08/22/13

VALUE 08/26/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL

USD EXCHANGE RATE .783450000 DEAL 08/22/13

VALUE 08/26/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .894200000 DEAL 08/28/13

VALUE 08/30/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL

USD EXCHANGE RATE .777200000 DEAL 08/28/13

VALUE 08/30/13 (ID: 0NZDPR-AA-5)

Total Foreign Exchange - Outflows

TRADE ACTIVITY

Note:

Trade Date

Settle Date

8/2

8/6

8/7

8/8

(\$10,110,225.00)

2,000,000.000

1,554,400.00

(1,554,400.00)

1,000,000.000

894,200.00

(894,200.00)

2,500,000.000

1,958,625.00

(1,958,625.00)

Quantity

Cost

2,000,000.000

1,803,000.00

Amount

(1,803,000.00)

C indicates Currency Gain/Loss

* Settled transaction was initiated in prior statement period and settled in current statement period

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sell Option

FIFO

Quantity

NZD PUT USD CALL FX EUROPEAN STYLE OPTION AUG (2,000,000.000)

26, 2013 @ .78 RESALE OF PURCHASED FX OPTION

(ID: XNZDPA-EW-Z)

Option Buyback CAD CALL USD PUT FX EUROPEAN STYLE OPTION JAN

FIFO

24, 2014 @ 1.02 KI @ 1.005 KO @ 1.055

REPURCHASE OF WRITTEN FX OPTION

(ID: XCADCA-FF-Z)

Page 13 of 22

10,200,000.000

0.005

(49,000.00)

91,000.00

42,000.00 C

Per Unit

Amount

0.009

Proceeds

17,160.00

Cost

(12,246.00)

Realized

Gain/Loss

4,914.00 C

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13

Trade Date

Settle Date

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

8/1

8/13

8/26

8/26

8/29

8/29

8/23

8/30

Expired Option

High Cost

Expired Option

High Cost

Sell Option

FIFO

Option Buyback NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT

FIFO

24, 2013 @ .8 KO @ 0.84 REPURCHASE OF WRITTEN

FX OPTION (ID: XNZDPA-EV-Z)

ENTRY REVERSED ON 08/29/2013 NZD PUT USD CALL

FX EUROPEAN STYLE OPTION AUG 26, 2013 @ .78

EXPIRATION OF PURCHASED FX OPTION

(ID: XNZDPA-EW-Z)

TO REVERSE ENTRY OF 08/26/2013 NZD PUT USD CALL

FX EUROPEAN STYLE OPTION AUG 26, 2013 @ .78

EXPIRATION OF PURCHASED FX OPTION AS OF

08/26/13 (ID: XNZDPA-EW-Z)

NZD PUT USD CALL FX EUROPEAN STYLE OPTION AUG (3,000,000.000)

26, 2013 @ .78 RESALE OF PURCHASED FX OPTION AS

OF 08/27/13 (ID: XNZDPA-EW-Z)

Total Settled Sales/Maturities/Redemptions

(\$76,867.00)

\$89,265.00

\$12,398.00 C

0.003

10,413.00

(18,369.00)

(7,956.00) C

3,000,000.000

18,369.00

18,369.00 C

(3,000,000.000)

(18,369.00)

(18,369.00) C

Quantity

2,000,000.000

Per Unit

Amount

0.028

Proceeds

(55,440.00)

Cost

28,880.00

Realized

Gain/Loss

(26,560.00) C

Trade Date

Settle Date

Type

Description

Settled Securities Purchased

7/31

8/2

Purchase Option NZD PUT USD CALL FX EUROPEAN STYLE OPTION AUG

26, 2013 @ .78 PURCHASED FX OPTION PUT

5,000,000.00 NZD CALL 3,900,000.00 USD

(ID: XNZDPA-EW-Z)

Quantity

5,000,000.000

Per Unit

Amount

0.006

Market Cost

(30,615.00) *

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13

Trade Date

Settle Date

Type

Settled Securities Purchased

8/1

8/5

Description

Purchase Option ENTRY REVERSED ON 08/13/2013 NZD PUT USD CALL

FX EUROPEAN STYLE OPTION OCT 24, 2013 @ 0.8 KO

@ 0.84 PURCHASED FX OPTION PUT 2,000,000.00 NZD

CALL 1,600,000.00 USD TRADE DATE 08/01/13

(ID: XNZDPA-EY-Z)

8/6

8/8

8/6

8/8

8/7

8/9

8/8

8/12

8/9

8/12

8/1

8/13

Write Option

Write Option

JPY CALL USD PUT FX EUROPEAN STYLE OPTION FEB

06, 2014 @ 95. KO @ 99.35 WRITTEN FX OPTION

CALL 285,000,000.00 JPY PUT 3,000,000.00 USD

(ID: XJPYCA-VC-Z)

Write Option

NZD CALL USD PUT FX EUROPEAN STYLE OPTION FEB

06, 2014 @ .8 KO @ 0.77 WRITTEN FX OPTION CALL

2,000,000.00 NZD PUT 1,600,000.00 USD

(ID: XNZDCA-DE-Z)

Write Option

GBP CALL USD PUT FX EUROPEAN STYLE OPTION FEB

06, 2014 @ 1.57 KI @ 1.585 KO @ 1.53 WRITTEN FX

OPTION CALL 5,000,000.00 GBP PUT 7,850,000.00

USD (ID: XGBPCA-OV-Z)

Write Option

AUD PUT USD CALL FX EUROPEAN STYLE OPTION JAN

24, 2014 @ .89 WINDOW RKI @ 0.8760 UNTIL 9SEP13

WRITTEN FX OPTION PUT 4,500,000.00 AUD CALL

4,005,000.00 USD (ID: XAUDPA-JE-Z)

CAD CALL USD PUT FX EUROPEAN STYLE OPTION FEB

11, 2014 @ 1.02 WRITTEN FX OPTION CALL

4,590,000.00 CAD PUT 4,500,000.00 USD

(ID: XCADCA-FG-Z)

Purchase Option TO REVERSE ENTRY OF 08/05/2013 NZD PUT USD CALL
FX EUROPEAN STYLE OPTION OCT 24, 2013 @ 0.8 KO
@ 0.84 PURCHASED FX OPTION PUT 2,000,000.00 NZD
CALL 1,600,000.00 USD TRADE DATE 08/01/13 AS OF
08/05/13 (ID: XNZDPA-EY-Z)

Total Settled Securities Purchased
\$164,867.00

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(2,000,000.000)

0.028

55,440.00

(4,590,000.000)

0.013

58,500.00

(4,500,000.000)

0.01

43,654.50

(5,000,000.000)

0.01

49,847.50

(2,000,000.000)

0.008

15,280.00

(285,000,000.000)

28,200.00

Quantity

2,000,000.000

Per Unit

Amount

0.028

Market Cost

(55,440.00)

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]
For the Period 8/1/13 to 8/31/13
Portfolio Activity Summary - Australia Dollar
Beginning Cash Balance
US Dollar Value

Current
Transactions
INFLOWS
Total Inflows
Foreign Exchange - Inflows

OUTFLOWS **
Total Outflows
Period Value
-2,697,200.00
\$2,697,200.00
Foreign
Exchange - Outflows
Ending Cash Balance

(2,693,536.00)
(\$2,693,536.00)
-Year-To-Date
Value*
-2,697,200.00
\$2,697,200.00
(2,693,536.00)
(\$2,693,536.00)

-Local
Value
Current
Period Value
0.00
3,000,000.00
3,000,000.00
(3,000,000.00)
(3,000,000.00)
0.00

* Year to date information is calculated on a calendar year basis.
** Your account's standing instructions use a HIGH COST method for relieving
assets
from your position

Year-To-Date
Value*
-3,000,000.00
3,000,000.00
(3,000,000.00)
(3,000,000.00)
-Page
16 of 22

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]
For the Period 8/1/13 to 8/31/13
Portfolio Activity Detail - Australia Dollar
INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Foreign Exchange - Inflows

Spot FX

8/26

8/30

Spot FX

Total Foreign Exchange - Inflows

Type

Settle Date Selection Method

Foreign Exchange - Outflows

Spot FX

8/26

8/30

Spot FX

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .899618000 DEAL 08/21/13

VALUE 08/26/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .894300000 DEAL 08/28/13

VALUE 08/30/13 (ID: 0AUDPR-AA-8)

Total Foreign Exchange - Outflows

(\$2,693,536.00)

(\$3,664.00)

894,300.000

(894,300.00)

(1,000,000.00)

100.00

Quantity

1,799,236.000

Description

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .901500000 DEAL 08/22/13

VALUE 08/26/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .894200000 DEAL 08/28/13

VALUE 08/30/13 (ID: 0AUDPR-AA-8)

\$2,697,200.00

Amount USD

Local Value

(1,799,236.00)

(2,000,000.00)

\$0.00

Currency

Gain/Loss USD

(3,764.00)

(894,200.000)
894,200.00
1,000,000.00
Quantity
(1,803,000.000)
Amount USD
Local Value
1,803,000.00
2,000,000.00
Currency
Gain/Loss USD
Page 17 of 22

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13

Portfolio Activity Summary - Japanese Yen

Beginning Cash Balance

US Dollar Value

Current

Transactions

INFLOWS

Total Inflows

Foreign Exchange - Inflows

OUTFLOWS **

Total Outflows

Period Value

-3,900,000.00

\$3,900,000.00

Foreign

Exchange - Outflows

Ending Cash Balance

(3,917,628.93)

(\$3,917,628.93)

-Year-To-Date

Value*

-3,900,000.00

\$3,900,000.00

(3,917,628.93)

(\$3,917,628.93)

-Local

Value

Current

Period Value

0.00

381,342,000.00

381,342,000.00

(381,342,000.00)

(381,342,000.00)

0.00

* Year to date information is calculated on a calendar year basis.

** Your account's standing instructions use a HIGH COST method for relieving assets

from your position

Year-To-Date

Value*

-381,342,000.00

381,342,000.00

(381,342,000.00)

(381,342,000.00)

-Page

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13

Portfolio Activity Detail - Japanese Yen
INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Foreign Exchange - Inflows

Spot FX

8/22

Description

SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL
USD EXCHANGE RATE 97.780000000 DEAL 08/20/13
VALUE 08/22/13 (ID: 0JPYPR-AA-9)

Quantity

(3,900,000.000)

Amount USD

Local Value

3,900,000.00

381,342,000.00

Currency

Gain/Loss USD

Type

Settle Date Selection Method

Foreign Exchange - Outflows

Spot FX

8/22

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
JPY EXCHANGE RATE 97.340000000 DEAL 08/20/13
VALUE 08/22/13 (ID: 0JPYPR-AA-9)

Quantity

3,917,628.930

Amount USD

Local Value

(3,917,628.93)

(381,342,000.00)

Currency

Gain/Loss USD

17,628.93

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]
For the Period 8/1/13 to 8/31/13
Portfolio Activity Summary - N Zealand Dollar
Beginning Cash Balance
US Dollar Value

Current
Transactions
INFLOWS
Total Inflows
Foreign Exchange - Inflows

OUTFLOWS **
Total Outflows
Period Value
-3,513,025.00
\$3,513,025.00
Foreign
Exchange - Outflows
Ending Cash Balance

(3,519,511.00)
(\$3,519,511.00)
-Year-To-Date
Value*
-6,553,595.00
\$6,553,595.00
(6,560,081.00)
(\$6,560,081.00)

-Local
Value
Current
Period Value
0.00
4,500,000.00
4,500,000.00
(4,500,000.00)
(4,500,000.00)
0.00

* Year to date information is calculated on a calendar year basis.
** Your account's standing instructions use a HIGH COST method for relieving
assets
from your position

Year-To-Date
Value*
-8,300,000.00
8,300,000.00
(8,300,000.00)
(8,300,000.00)
-Page
20 of 22

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]
For the Period 8/1/13 to 8/31/13
Portfolio Activity Detail - N Zealand Dollar
INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Foreign Exchange - Inflows

Spot FX

8/26

8/30

Spot FX

Total Foreign Exchange - Inflows

Type

Settle Date Selection Method

Foreign Exchange - Outflows

FX Fwd Contract

8/26

8/26

8/30

Spot FX

Spot FX

Description

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL

NZD CONTRACT RATE : 0.791700000 TRADE 8/02/13

VALUE 8/26/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NZD EXCHANGE RATE .786593000 DEAL 08/21/13

VALUE 08/26/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NZD EXCHANGE RATE .777300000 DEAL 08/28/13

VALUE 08/30/13 (ID: 0NZDPR-AA-5)

Total Foreign Exchange - Outflows

(\$3,519,511.00)

\$8,110.97

1,554,600.000

(1,554,600.00)

(2,000,000.00)

200.00

1,573,186.000

(1,573,186.00)

(2,000,000.00)

6,286.00

Quantity

395,850.000

Description

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL

USD EXCHANGE RATE .783450000 DEAL 08/22/13

VALUE 08/26/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL

USD EXCHANGE RATE .777200000 DEAL 08/28/13

VALUE 08/30/13 (ID: 0NZDPR-AA-5)

\$3,513,025.00
Amount USD
Local Value
(391,725.00)
(500,000.00)
\$0.00
Currency
Gain/Loss USD
1,624.97
(1,554,400.000)
1,554,400.00
2,000,000.00
Quantity
(1,958,625.000)
Amount USD
Local Value
1,958,625.00
2,500,000.00
Currency
Gain/Loss USD
Page 21 of 22

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 8/1/13 to 8/31/13
Settled Foreign Exchange Contracts
Currency

Trade Date
Settle Date Counter Currency

Trade Related
JAPANESE YEN
U S DOLLAR
JAPANESE YEN
U S DOLLAR
AUSTRALIA DOLLAR
U S DOLLAR
N ZEALAND DOLLAR
U S DOLLAR
AUSTRALIA DOLLAR
U S DOLLAR
N ZEALAND DOLLAR
U S DOLLAR
AUSTRALIA DOLLAR
U S DOLLAR
AUSTRALIA DOLLAR
U S DOLLAR
N ZEALAND DOLLAR
U S DOLLAR
N ZEALAND DOLLAR
U S DOLLAR

Speculative
N ZEALAND DOLLAR
U S DOLLAR

Aug. 2 13
Aug. 26 13
NZD
USD
(500,000.00)
395,850.00
0.791700
0.783450
395,850.00
(391,725.00)
4,125.00

Page 22 of 22
Aug. 20 13
Aug. 22 13
Aug. 20 13
Aug. 22 13
Aug. 21 13
Aug. 26 13
Aug. 21 13
Aug. 26 13
Aug. 22 13

Aug. 26 13
Aug. 22 13
Aug. 26 13
Aug. 28 13
Aug. 30 13

Amount

Counter Amount Contract Rate Revaluation Rate

JPY (381,342,000.00)

USD

3,917,628.93

JPY

USD

AUD

USD

NZD

USD

AUD

USD

NZD

USD

AUD

USD

AUD

USD

NZD

USD

NZD

USD

381,342,000.00

(3,900,000.00)

(2,000,000.00)

1,799,236.00

(2,000,000.00)

1,573,186.00

2,000,000.00

(1,803,000.00)

2,500,000.00

(1,958,625.00)

1,000,000.00

(894,200.00)

(1,000,000.00)

894,300.00

2,000,000.00

(1,554,400.00)

(2,000,000.00)

1,554,600.00
97.780000
0.899618
0.786593
0.901500
0.783450
0.894200
0.894300
0.777200
0.777300
97.780000
0.901500
0.783450
0.901500
0.783450
0.894200
0.894200
0.777200
0.777200
(3,900,000.00)
1,799,236.00
1,573,186.00
(1,803,000.00)
(1,958,625.00)
(894,200.00)
894,300.00
(1,554,400.00)
1,554,600.00
3,900,000.00
(1,803,000.00)
(1,566,900.00)
1,803,000.00
1,958,625.00
894,200.00
(894,200.00)
1,554,400.00
(1,554,400.00)
200.00
100.00
(3,764.00)
6,286.00
97.340000
97.780000
Contracted Base
Amount USD
3,917,628.93
Revalued
Amount USD
(3,900,000.00)
Currency G/L
17,628.93

For the Period 8/1/13 to 8/31/13

For your convenience we have combined statement(s) for activity you conduct through J.P. Morgan in one package. Below are important disclosures relating to these different accounts.

These statements may relate to various account types. Some of the disclosures are applicable to all of your accounts. For ease of reference the disclosures applicable to a particular type of account have been grouped together by descriptive headers.

IMPORTANT GENERAL INFORMATION APPLICABLE TO ALL OF YOUR ACCOUNT(S)

Important Information about Pricing, Valuations, Estimated Annual Income, and Estimated Yield

Market value information (including without limitation, prices, exchange rates, accrued income and bond ratings) furnished herein, some of which has been provided by pricing sources that J.P. Morgan believes to be reliable, is not guaranteed for accuracy but provided for informational purposes and is furnished for the exclusive use of the client. The current price is the value of the financial asset share, unit or contract as priced at the close of the market on the last day of the statement period or the last available price. All values provided for structured yield deposits (for example, JPMorgan London Time Deposits) reflect the original deposit amount only. The value for Real Estate, Mineral Interests and Miscellaneous Assets may not reflect the most current value of the asset.

Important information regarding Auction Rate Securities (ARS). ARS are debt or preferred securities with an interest or dividend rate reset periodically in an auction. Although there may be daily, weekly and monthly resets, there is no guarantee that there will be liquidity. If there are not enough bids at an auction to redeem the securities available for sale, the result may be a failed auction. In the event of a failed auction, there is no assurance that a secondary market will develop or that the security will trade at par or any other price reflected on statements and online. Accordingly, investors should not rely on pricing information appearing in their statements or online with respect to ARS. When J.P. Morgan is unable to obtain a price from an internal or outside source for a particular ARS, the price column on your statement will indicate "unpriced".

Valuations of over-the-counter derivative transactions, including certain derivatives-related deposit products, have been prepared on a mid-market basis. These valuations are sourced from the various issuers of the securities or they are sourced from a third party valuation provider. J.P. Morgan expressly disclaims any responsibility for (1) the accuracy of the models or estimates used in deriving the valuations, (2) any errors or omissions in computing or disseminating the valuations, and (3) any uses to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use. Please refer to the trade confirmation for details of each transaction.

Certain assets, including but not limited to, pooled and private investments, non-publicly traded and infrequently traded securities, derivatives, partnership interests and tangible assets are generally illiquid, the value of such asset may have been provided to us by third

parties who may or may not be independent of the issuer or manager. Such information is reflected as of the last date provided to us, and is not independently verified.

In cases where we are unable to obtain a current market value from an internal or outside source for a particular security, the price column on your statement will indicate "unpriced". Although such securities may have value, please note that the value of a security indicated as "unpriced" will not be included in your overall current market value as reflected on the statement.

J.P. Morgan makes no representation, warranty or guarantee, express or implied, that any quoted value represents the actual terms at which securities could be bought or sold or new transactions could be entered into, or the actual terms on which existing transactions or securities could be liquidated. Such values may only be indicative.

When we are unable to obtain a current value from an internal or outside source for a particular security, the price column on your statement will indicate "unpriced".

If a partial call is made with respect to an issue of securities included in your Accounts we will allocate the call by a method we deem fair and equitable.

To the extent applicable, please note the following regarding estimated annual income (EAI) and estimated yield (EY): EAI and EY for certain types of securities could include a return of principal or capital gains in which case the EAI and EY would be overstated. EAI and EY are estimates and the actual income and yield might be lower or higher than the estimated amounts. EY reflects only the income generated by an investment. It does not reflect changes in its price, which may fluctuate.

Offshore Deposits - London and Nassau

Disclosures Page 1 of 3

For the Period 8/1/13 to 8/31/13

Deposits in Foreign Branches are not insured by the FDIC or any other Agency of the Federal Government; amounts in such foreign accounts do not have the benefit of any domestic preference applicable to U.S. Banks; certain Foreign accounts are considered reportable to the Internal Revenue Service on a Report of Foreign Bank and Financial Accounts (TD F 90-22.1).

Bank products and services are offered through JPMorgan Chase Bank, N.A. ("JPMCB") and its banking affiliates. Securities are offered by J.P.Morgan Securities LLC ("JPMS") and, to the extent noted below, cleared through J.P. Morgan Clearing Corp. ("JPMCC"). Neither JPMS, nor JPMCC is a bank and are each separate legal entities from its bank or thrift affiliates.

Investment Products: Not FDIC Insured

-No Bank Guarantee -May Lose Value

Fund manager disclosure information available upon request

If you have an investment account that is managed by an SEC-Registered Investment Advisor, J.P. Morgan will provide a copy of the advisor's Form ADV II or brochure upon written request.

These statements are not official documents for income tax reporting purposes and should not be relied upon for such purposes, including determination of income, cost basis, amortization or accretion, or gain/loss. Such information, which may be inaccurate, incomplete or subject to updating, should be confirmed with your records and your tax advisor.

Please take the steps indicated below if you think statement(s) are incorrect or contact your J.P.Morgan team if you require additional information about a transaction on your statement(s).

**IMPORTANT ADDITIONAL INFORMATION APPLICABLE ONLY TO YOUR ASSET ACCOUNT(S)
(LINKED TO JPMS)**

Your Asset Account consists of a bank account that custodies assets linked to a brokerage account through which securities transactions are executed. As a result, the Asset Account statement(s) reflect brokerage transactions executed through JPMS but (except for exchange listed options) held in custody at JPMCB. Securities purchased or sold through JPMS in U.S. markets (other than mutual funds) are cleared through an affiliate of JPMS, in non-U.S. markets securities are cleared through JPMS. Positions in exchange-listed options are held by JPMCC. For your convenience, however, positions in exchange-listed options are presented in Asset Account statement(s) together with other assets held in such account(s). All pertinent information about your settled and pending purchases and sales effected through your JPMS account during the period covered by these statement(s), is summarized in the "Trade Activity" portion of the statement(s).

In Case of Other Errors or Questions About Your Asset Account Statement(s)
Please review your statement(s) and promptly report any inaccuracy or discrepancy including possible unauthorized trading activity, unrecorded dividend payments, unaccounted cash positions,

improper payments or transfers in writing to both the introducing broker, JPMS and the clearing firm, JPMCC at the addresses shown on your statement(s). Any oral communication should be re-confirmed in writing to further protect your rights, including your rights under the Securities Investor Protection Act (SIPA). If you have any questions please contact your J.P.Morgan team.

In your written communication, please provide the following information: (1) your name and account number; (2) the dollar amount of the suspected error; and (3) a description of the error and explanation, if you can, why you believe there is an error. If you need more information, you must describe the item you are unsure about. We must receive your written communication no later than 30 days after the statement on which the error or problem appeared is sent or made available. If you do not so notify us, you agree that the statement activity and account balance(s) are correct.

JPMCC and JPMS are members of the Securities Investor Protection Corp ("SIPC"), a not-for-profit membership corporation funded by broker-dealers registered with the Securities and Exchange Commission. Securities and cash held for a customer at JPMCC are protected by SIPC up to \$500,000 per customer, which includes up to \$250,000 of protection for cash. SIPC does not protect against losses from fluctuations in the value of the securities. Assets held in custody by JPMCB are not subject to SIPC. You may obtain information about SIPC, including the SIPC Brochure, on their website, at "www.sipc.org" or by contacting them at (202) 371-8300.

In Case of Errors or Questions About Your Electronic Transfers.

Disclosures Page 2 of 3

For the Period 8/1/13 to 8/31/13

Contact your J.P. Morgan Team at one of the telephone numbers on the front of your statements or write us at J.P. Morgan, 500 Stanton Christiana Road, 1/OPS3, Newark, DE 19713-2107 as soon as you can, if you think your statement is wrong or if you need more information about a transfer on the statement. We must hear from you no later than 60 days after we sent you the FIRST statement on which the error or problem appeared. (1) Tell us your name and account number. (2) Describe the error or the transfer you are unsure about, and explain as clearly as you can why you believe it is an error or why you need more information. (3) Tell us the dollar amount of the suspected error. We will investigate your complaint and will correct any error promptly. If we take more than 10 business days (or 20 business days for new accounts) to do this, we will credit your account for the amount you think is in error, so that you will have the use of the money during the time it takes us to complete our investigation.

In Case of Errors or Questions About Non-Electronic Transfers (Checks or Deposits)

Contact JPMorgan Chase Bank, N.A. ("JPMCB") Member FDIC immediately if a statement is incorrect or if you need more information about any non-electronic transactions (checks or deposits) on this statement. If any such error appears, you must notify the bank in writing as soon as possible after your statement was made available to you. For more complete details, see the applicable account agreements and appendices that govern your account.

Deposit products and services are offered by JPMCB Member FDIC.

You must promptly advise your J.P.Morgan representative of material changes in your investment objectives or financial situation or if you wish to modify the management of your account. Unless you inform otherwise, your J.P.Morgan representative will consider the information currently in its files to be complete and accurate.

With reference to JPMS and JPMCC: A financial statement of this organization is available to you for personal inspection at its offices, or a copy will be mailed to you upon written request.

You should have received (or have made available to you) separate confirmations for each securities transaction. All transactions are subject to the terms and conditions stated on the reverse side of such confirmations and are subject to the constitution, by-laws, customs and interpretations of the marketplace where executed and governed by and construed in accordance with the laws of the State of New York and all applicable federal laws and regulations. Further information with respect to commissions and other charges related to the execution of transactions, including options transactions, has been included in confirmations that were previously furnished or have made available to you. Upon written request, JPMS will promptly supply you with the latest information.

IMPORTANT ADDITIONAL INFORMATION APPLICABLE ONLY TO YOUR MARGIN ACCOUNT(S)
All positions in your Margin Account Portfolio(s) are held in custody at J.P. Morgan Clearing Corp. ("JPMCC"), Three Chase Metrotech Center, Brooklyn, NY 11245-001, (347) 643-2578.

If you have a margin account as permitted by law we may use certain securities in such account for, among other things, settling short sales and lending the securities for short sales, and as a result may receive compensation in connection therewith.

Please keep the following in mind when using a statement to track your brokerage activity in a margin account: The statement combines your general margin account with the special memorandum account required by Section 220.6 Regulation T. As required by Regulation T, a permanent record of your separate account is available upon your request. Free credit balances in your margin account(s) are not segregated and may be used in the operation of JPMCCs business, subject to the limitations of SEC Rule 15c3-3. Unless otherwise noted, JPMCC or its agents and depositories will hold your securities. Upon your demand, JPMCC will pay to you the amount of your free credit balance, and will deliver to you fully-paid securities held on your behalf. Interest will be charged on any debit balance; the method of calculating interest is described in a letter sent to all margin customers.

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