

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 10/1/13 to 10/31/13

Asset Account  
J.P. Morgan Team  
William Sheridan  
Justin Nelson  
Paul Barrett  
Janet Young  
Gina Magliocco  
Jason Grosse  
Online access  
Banker  
Banker  
Investment Specialist  
Client Service Team  
Client Service Team  
Client Service Team

[www.jpmorganonline.com](http://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).



800/634-1318  
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Holdings  
Equity  
Cash & Fixed Income  
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Client News  
If you plan to make gifts of securities this year, please notify your Client Service Representative before December 1, 2013. This will allow us to process your request before year-end and meet the deadline for tax filing purposes.

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Account Summary

Asset Allocation

Equity

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

1,350.00

6,065,033.93

\$6,066,383.93

42,544.55

\$6,108,928.48

Ending

Market Value

0.00

2,310,566.33

\$2,310,566.33

856.43

\$2,311,422.76

Current

Portfolio Activity

Beginning Market Value

Contributions

Withdrawals & Fees

Securities Transferred In

Net Contributions/Withdrawals

Income & Distributions

Change In Investment Value

Ending Market Value

Accruals

Market Value with Accruals

(\$4,000,000.00)

(133,640.41)

377,822.81

\$2,310,566.33

856.43

\$2,311,422.76

(4,000,000.00)

Period Value

6,066,383.93

Change

In Value

(1,350.00)

(3,754,467.60)

(\$3,755,817.60)

(41,688.12)

(\$3,797,505.72)

Year-to-Date

Value

0.00

5,000,000.00

(4,077,400.00)

1,820,000.00

\$2,742,600.00

(401,625.89)

(30,407.78)

\$2,310,566.33

856.43

\$2,311,422.76

100,081.40

\$100,081.40

100%

100%

Estimated

Current

Annual Income Allocation

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Account Summary

Income Summary

Currency Gain/Loss

Interest Income

Income

CONTINUED

Current

Period Value

(183,684.96)

50,044.55

(\$133,640.41)

Year-to-Date

Value

(451,734.86)

50,108.97

(\$401,625.89)

Unrealized Gain/Loss

To-Date Value

(\$30,454.30)

ST Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

1,334.28

\$1,334.28

Year-to-Date

Value

1,334.28

\$1,334.28

Cost Summary

Cash & Fixed Income

2,322,308.39

Cost

Total

\$2,322,308.39

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Equity Summary

Asset Categories

Concentrated & Other Equity

Beginning

Market Value

1,350.00

Ending

Market Value

0.00

Change

In Value

(1,350.00)

Current

Allocation

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Cash & Fixed Income Summary

Beginning

Asset Categories

Cash

Non-US Fixed Income

Complementary Structured Strategies

Foreign Exchange Contracts

Foreign Exchange & Non-USD Fixed Income

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

1-5 years<sup>1</sup>

Total Value

1

Market Value

5,358,180.65

1,755,000.00

(1,077,211.99)

29,065.27

0.00

\$6,065,033.93

Ending

Market Value

814,013.74

1,730,000.00

0.00

18,712.24

(252,159.65)

\$2,310,566.33

Current

Period Value

2,310,566.33

2,322,308.39

(30,454.30)

100,081.40

856.43

9.65%

SUMMARY BY TYPE

Market

Value

561,854.09  
1,730,000.00  
\$2,291,854.09  
% of Bond  
Portfolio  
22%  
78%  
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.

Page 5 of 35  
Cash & Fixed Income  
Cash  
International Bonds  
Other  
Total Value

Market  
Value  
814,013.74  
1,730,000.00  
(252,159.65)  
\$2,291,854.09

% of Bond  
Portfolio  
31%  
69%  
100%

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

Change  
In Value  
(4,544,166.91)  
(25,000.00)  
1,077,211.99  
(10,353.03)  
(252,159.65)  
(\$3,754,467.60 )

Current  
Allocation  
35%  
64%  
1%  
100%

Cash  
Foreign Exchange Contracts  
Non-US Fixed Income  
Asset Categories

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Cash & Fixed Income Summary

NET FX CONTRACTS EXPOSURE SUMMARY

Value

in Currency

POUND STERLING

JAPANESE YEN

US DOLLAR

(2,500,000.00)

(490,445,000.00 )

9,034,100.00

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

814,013.74

814,013.74

814,013.74

81.40

24.43

0.01% <sup>1</sup>

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 10/1/13 to 10/31/13

Price

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

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

AUD CALL USD PUT

FX EUROPEAN STYLE OPTION

FEB 06, 2014 @ .95

K0@0.902 KI@0.98

XAUDCA-F0-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

0.31

(4,590,000.00 )

(14,046.67)

(58,500.00)

44,453.33

(4,500,000.00 )

(43,654.50)

43,654.50

1.06

(3,000,000.00 )

(31,876.75)

(35,870.21)

3,993.46

Quantity

Value

Adjusted Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

86.50

2,000,000.00

1,730,000.00

1,800,000.00

(70,000.00)

100,000.00

832.00

12.89%

3.11

(3,000,000.00 )

(93,183.12)

(11,040.00)

(82,143.12)

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Price

Foreign Exchange & Non-USD Fixed Income

GBP PUT USD CALL

FX EUROPEAN STYLE OPTION

FEB 06, 2014 @ 1.58

K0@1.63 KI@1.55

XGBPPA-MH-Z BP

JPY PUT USD CALL

FX EUROPEAN STYLE OP

FEB 06, 2014 @ 102

KI @ 106

XJPYPB-GD-Z

NZD CALL USD PUT

FX EUROPEAN STYLE OPTION

FEB 06, 2014 @ .8

K0 @ 0.77

XNZDCA-DE-Z

Total Foreign Exchange & Non-USD Fixed Income

(\$252,159.65)

(\$291,705.35)

\$39,545.70

\$0.00

0.00%

3.08

(2,000,000.00 )

(61,580.56)

(15,280.00)

(46,300.56)

(510,000,000.00 )

(22,643.05)

(93,500.00)

70,856.95

Quantity

Value

Adjusted Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

0.96

(3,000,000.00 )

(28,829.50)

(33,860.64)

5,031.14

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Market Value

Receivable

Trade Date

Foreign Exchange Contracts

AUSTRALIA DOLLAR

AUSTRALIA DOLLAR

AUSTRALIA DOLLAR

JAPANESE YEN

JAPANESE YEN

N ZEALAND DOLLAR

N ZEALAND DOLLAR

N ZEALAND DOLLAR

POUND STERLING

US DOLLAR

Total Foreign Exchange Contracts

Oct. 25 13

Nov. 8 13

Oct. 28 13

Nov. 8 13

Oct. 29 13

Nov. 8 13

Oct. 29 13

Nov. 8 13

Oct. 31 13

Nov. 8 13

Oct. 25 13

Nov. 8 13

Oct. 28 13

Nov. 8 13

Oct. 29 13

Nov. 8 13

Oct. 25 13

Nov. 8 13

AUD

USD

AUD

USD

AUD

USD

JPY

USD

JPY  
USD  
NZD  
USD  
NZD  
USD  
NZD  
USD  
GBP  
USD  
2,000,000.00  
(1,915,080.00)  
(1,000,000.00)  
959,500.00  
(1,000,000.00)  
949,570.00  
(293,667,000.00 )  
3,000,000.00  
(196,778,000.00 )  
2,000,000.00  
2,000,000.00  
(1,656,000.00)  
(1,000,000.00)  
829,550.00  
(1,000,000.00)  
824,060.00  
(2,500,000.00)  
4,042,500.00  
0.957540  
0.959500  
0.949570  
97.889000  
98.389000  
0.828000  
0.829550  
0.824060  
1.617000  
0.946455  
0.946455  
0.946455  
98.106178  
98.106178  
0.827301  
0.827301  
0.827301  
1.606505  
1,892,910.53  
1,915,080.00  
959,500.00  
946,455.26  
949,570.00

946,455.26  
3,000,000.00  
2,993,358.89  
2,000,000.00  
2,005,765.63  
1,654,601.17  
1,656,000.00  
829,550.00  
827,300.58  
824,060.00  
827,300.58  
4,042,500.00  
4,016,263.26  
\$16,152,691.70  
\$16,133,979.46  
(22,169.47)  
13,044.74  
3,114.74  
6,641.11  
(5,765.63)  
(1,398.83)  
2,249.42  
(3,240.58)  
26,236.74  
\$18,712.24

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 10/1/13 to 10/31/13

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

(694,465.86)

(\$694,465.86)

\$814,013.74

\* 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

(852,962.86)

817,855.64

(\$35,107.22)

-63,189,695.00

\$63,239,739.55

(4,000,000.00)

(63,089,440.60)

(\$67,089,440.60)

Period

Value

5,358,180.65

50,044.55

Year-To-Date

Value\*

-50,108.97

5,000,000.00

108,023,705.05

\$113,073,814.02

(4,077,400.00)

(108,147,293.06)

(\$112,224,693.06)

)

Current

Securities Transferred In/Out

Securities Transferred In  
Period Value  
Year-To-Date  
Value\*  
1,820,000.00  
Page 10 of 35

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13  
Portfolio Activity Detail - U S Dollar  
INFLOWS & OUTFLOWS

Type  
Settle Date Selection Method  
Income

10/1  
10/28  
Interest Income  
Foreign Interest  
Total Income

Type  
Settle Date Selection Method  
Foreign Exchange - Inflows

FX Fwd Contract  
10/8  
10/8  
10/8  
10/8

FX Fwd Contract  
FX Fwd Contract  
Spot FX

Description  
SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL  
GBP CONTRACT RATE : 1.620400000 TRADE 10/01/13  
VALUE 10/08/13 (ID: 0GBPPR-AA-9)  
SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL  
NZD CONTRACT RATE : 0.831200000 TRADE 10/01/13  
VALUE 10/08/13 (ID: 0NZDPR-AA-5)  
SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL  
AUD CONTRACT RATE : 0.933100000 TRADE 10/01/13  
VALUE 10/08/13 (ID: 0AUDPR-AA-8)  
SPOT CURRENCY TRANSACTION - SELL BUY USD SELL  
GBP EXCHANGE RATE 1.619480000 DEAL 10/03/13  
VALUE 10/08/13 (ID: 0GBPPR-AA-9)

Page 11 of 35  
(2,000,000.000 )  
(3,221,099.96)  
3,238,960.00  
(2,000,000.000 )  
(1,891,299.88)  
1,866,200.00  
(2,000,000.000 )  
(1,663,699.86)  
1,662,400.00

Quantity  
Cost  
(2,000,000.000 )  
(3,221,099.96)  
Description

DEPOSIT SWEEP INTEREST FOR 09/01/13 - 09/30/13  
@ .01% RATE ON AVG COLLECTED BALANCE OF  
\$5,490,935.18 AS OF 10/01/13  
PETROLEOS DE VENEZUELA S 5% OCT 28 2015 DTD  
10/28/2009 HELD BY EUROCLEAR ISIN XS0460546525  
SEDOL B5BQGP8 (ID: 71668A-9B-9)  
\$50,044.55  
2,000,000.000  
0.025  
50,000.00  
Quantity  
Cost  
Per Unit  
Amount  
Amount  
44.55  
Amount  
3,240,800.00

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Type

Settle Date Selection Method

Foreign Exchange - Inflows

Spot FX

10/8

10/11

10/11

10/15

10/15

10/16

10/17

10/18

10/22

FX Fwd Contract

Spot FX

Spot FX

Spot FX

Spot FX

Spot FX

Spot FX

FX Fwd Contract

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NZD EXCHANGE RATE .831900000 DEAL 10/03/13

VALUE 10/08/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL

GBP CONTRACT RATE : 1.606460000 TRADE 10/07/13

VALUE 10/11/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

GBP EXCHANGE RATE 1.594100000 DEAL 10/09/13

VALUE 10/11/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .945900000 DEAL 10/10/13

VALUE 10/15/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NZD EXCHANGE RATE .829300000 DEAL 10/10/13

VALUE 10/15/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .941500000 DEAL 10/14/13

VALUE 10/16/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .952800000 DEAL 10/15/13

VALUE 10/17/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NZD EXCHANGE RATE .839600000 DEAL 10/16/13

VALUE 10/18/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL

GBP CONTRACT RATE : 1.601300000 TRADE 10/04/13

VALUE 10/22/13 (ID: 0GBPPR-AA-9)

(2,000,000.000 )  
(3,240,538.42)  
3,202,600.00  
(2,000,000.000 )  
(1,687,600.00)  
1,679,200.00  
(3,000,000.000 )  
(2,853,600.00)  
2,858,400.00  
(3,000,000.000 )  
(2,838,480.00)  
2,824,500.00  
(1,000,000.000 )  
(827,300.00)  
829,300.00  
(1,250,000.000 )  
(1,176,875.00)  
1,182,375.00  
(800,000.000)  
(1,275,280.00)  
1,275,280.00  
(2,000,000.000 )  
(3,205,800.00)  
3,212,920.00  
Quantity  
Cost  
(2,000,000.000 )  
(1,663,699.86)  
Amount  
1,663,800.00  
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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Type

Settle Date Selection Method

Foreign Exchange - Inflows

FX Fwd Contract

10/22

10/22

10/22

10/22

10/22

10/22

10/22

10/24

10/24

FX Fwd Contract

FX Fwd Contract

FX Fwd Contract

Spot FX

Spot FX

Spot FX

Spot FX

Spot FX

Description

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL  
AUD CONTRACT RATE : 0.946700000 TRADE 10/08/13  
VALUE 10/22/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL  
GBP CONTRACT RATE : 1.609340000 TRADE 10/09/13  
VALUE 10/22/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL  
NZD CONTRACT RATE : 0.832070000 TRADE 10/11/13  
VALUE 10/22/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL  
GBP CONTRACT RATE : 1.599000000 TRADE 10/14/13  
VALUE 10/22/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL  
AUD EXCHANGE RATE .966400000 DEAL 10/18/13  
VALUE 10/22/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL  
AUD EXCHANGE RATE .966900000 DEAL 10/18/13  
VALUE 10/22/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL  
NZD EXCHANGE RATE .849000000 DEAL 10/18/13  
VALUE 10/22/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL  
AUD EXCHANGE RATE .966900000 DEAL 10/22/13  
VALUE 10/24/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL  
NZD EXCHANGE RATE .848900000 DEAL 10/22/13  
VALUE 10/24/13 (ID: 0NZDPR-AA-5)

(1,000,000.000 )  
(850,300.00)  
848,900.00  
(2,000,000.000 )  
(1,937,800.00)  
1,933,800.00  
(2,000,000.000 )  
(1,704,599.91)  
1,698,000.00  
(2,000,000.000 )  
(1,940,279.93)  
1,933,800.00  
(6,000,000.000 )  
(5,820,839.81)  
5,798,400.00  
(2,500,000.000 )  
(4,050,673.02)  
3,997,500.00  
(2,000,000.000 )  
(1,704,599.91)  
1,664,140.00  
(2,000,000.000 )  
(3,240,538.41)  
3,218,680.00  
Quantity  
Cost  
(2,000,000.000 )  
(1,940,279.94)  
Amount  
1,893,400.00  
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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Type

Settle Date Selection Method

Foreign Exchange - Inflows

FX Fwd Contract

10/29

10/29

10/29

10/29

10/29

10/29

10/29

Spot FX

Spot FX

Spot FX

Spot FX

Spot FX

Spot FX

Total Foreign Exchange - Inflows

Type

Settle Date Selection Method

Withdrawals

10/16

Description

Misc Disbursement INTERNAL TRANSFER OF FUNDS

Quantity

Cost

Description

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL

GBP CONTRACT RATE : 1.616900000 TRADE 10/18/13

VALUE 10/29/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .964430000 DEAL 10/24/13

VALUE 10/29/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .961630000 DEAL 10/24/13

VALUE 10/29/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

GBP EXCHANGE RATE 1.621880000 DEAL 10/24/13

VALUE 10/29/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .958140000 DEAL 10/25/13

VALUE 10/29/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .958140000 DEAL 10/25/13

VALUE 10/29/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NZD EXCHANGE RATE .828500000 DEAL 10/25/13

VALUE 10/29/13 (ID: 0NZDPR-AA-5)

\$63,189,695.00

(2,000,000.000 )  
(1,652,999.91)  
1,657,000.00  
(1,000,000.000 )  
(949,649.94)  
958,140.00  
(2,000,000.000 )  
(1,899,299.88)  
1,916,280.00  
(1,000,000.000 )  
(1,617,180.00)  
1,621,880.00  
(2,000,000.000 )  
(1,899,299.88)  
1,923,260.00  
(1,000,000.000 )  
(949,649.94)  
964,430.00  
Quantity  
Cost  
(1,500,000.000 )  
(2,425,770.00)  
Amount  
2,425,350.00  
Amount  
(4,000,000.00)  
Page 14 of 35

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Type

Settle Date Selection Method

Foreign Exchange - Outflows

FX Fwd Contract

10/8

10/8

10/8

10/8

10/8

10/11

10/15

10/15

10/15

FX Fwd Contract

FX Fwd Contract

FX Fwd Contract

FX Fwd Contract

Spot FX

Spot FX

Spot FX

Spot FX

Description

SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL  
USD CONTRACT RATE : 0.931875000 TRADE 9/27/13  
VALUE 10/08/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL  
USD CONTRACT RATE : 1.614821400 TRADE 9/30/13  
VALUE 10/08/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL  
USD CONTRACT RATE : 1.619521400 TRADE 9/30/13  
VALUE 10/08/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL  
USD CONTRACT RATE : 0.832075000 TRADE 9/30/13  
VALUE 10/08/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL  
USD CONTRACT RATE : 0.825075000 TRADE 9/30/13  
VALUE 10/08/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL  
USD EXCHANGE RATE 1.602900000 DEAL 10/08/13  
VALUE 10/11/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL  
USD EXCHANGE RATE .941500000 DEAL 10/10/13  
VALUE 10/15/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL  
USD EXCHANGE RATE .827300000 DEAL 10/10/13  
VALUE 10/15/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL  
USD EXCHANGE RATE 1.597000000 DEAL 10/09/13  
VALUE 10/11/13 (ID: 0GBPPR-AA-9)

800,000.000  
1,275,280.00  
(1,277,600.00)  
1,000,000.000  
827,300.00  
(827,300.00)  
1,250,000.000  
1,176,875.00  
(1,176,875.00)  
2,000,000.000  
3,205,800.00  
(3,205,800.00)  
2,000,000.000  
1,663,699.86  
(1,650,150.00)  
2,000,000.000  
1,663,699.86  
(1,664,150.00)  
2,000,000.000  
3,221,099.96  
(3,239,042.80)  
2,000,000.000  
3,221,099.96  
(3,229,642.80)  
Quantity  
Cost  
2,000,000.000  
1,891,299.88  
Amount  
(1,863,750.00)  
Page 15 of 35

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Type

Settle Date Selection Method

Foreign Exchange - Outflows

Spot FX

10/16

10/17

10/18

10/22

10/22

10/22

10/22

10/22

10/22

Spot FX

Spot FX

FX Fwd Contract

Description

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .946160000 DEAL 10/11/13

VALUE 10/16/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .951200000 DEAL 10/16/13

VALUE 10/17/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL

USD EXCHANGE RATE .843800000 DEAL 10/16/13

VALUE 10/18/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL

USD CONTRACT RATE : 0.943130000 TRADE 10/04/13

VALUE 10/22/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL

USD CONTRACT RATE : 1.604750000 TRADE 10/04/13

VALUE 10/22/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL

USD CONTRACT RATE : 1.612730000 TRADE 10/04/13

VALUE 10/22/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL

USD CONTRACT RATE : 0.832150000 TRADE 10/04/13

VALUE 10/22/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL

USD CONTRACT RATE : 1.602000000 TRADE 10/08/13

VALUE 10/22/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL

USD CONTRACT RATE : 0.941150000 TRADE 10/14/13

VALUE 10/22/13 (ID: 0AUDPR-AA-8)

3,000,000.000  
2,912,999.88  
(2,823,450.00)  
1,000,000.000  
1,621,249.97  
(1,602,000.00)  
2,000,000.000  
1,704,599.91  
(1,664,300.00)  
2,000,000.000  
3,242,499.94  
(3,225,460.00)  
2,000,000.000  
3,242,499.94  
(3,209,500.00)  
2,000,000.000  
1,941,999.92  
(1,886,260.00)  
2,000,000.000  
1,687,600.00  
(1,687,600.00)  
3,000,000.000  
2,853,600.00  
(2,853,600.00)  
Quantity  
Cost  
3,000,000.000  
2,838,480.00  
Amount  
(2,838,480.00)  
Page 16 of 35

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Type

Settle Date Selection Method

Foreign Exchange - Outflows

FX Fwd Contract

10/22

10/22

10/22

10/22

10/24

10/24

10/29

10/29

10/29

FX Fwd Contract

Spot FX

Spot FX

Spot FX

Spot FX

FX Fwd Contract

FX Fwd Contract

Spot FX

Description

SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL  
USD CONTRACT RATE : 0.941150000 TRADE 10/14/13  
VALUE 10/22/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL  
USD CONTRACT RATE : 0.828890000 TRADE 10/14/13  
VALUE 10/22/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL  
USD EXCHANGE RATE .966700000 DEAL 10/18/13  
VALUE 10/22/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL  
USD EXCHANGE RATE 1.617000000 DEAL 10/18/13  
VALUE 10/22/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL  
USD EXCHANGE RATE .968900000 DEAL 10/23/13  
VALUE 10/24/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL  
USD EXCHANGE RATE .850300000 DEAL 10/23/13  
VALUE 10/24/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL  
USD CONTRACT RATE : 0.966000000 TRADE 10/18/13  
VALUE 10/29/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL  
USD CONTRACT RATE : 0.848650000 TRADE 10/18/13  
VALUE 10/29/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL  
USD EXCHANGE RATE 1.617180000 DEAL 10/25/13  
VALUE 10/29/13 (ID: 0GBPPR-AA-9)

Total Foreign Exchange - Outflows

(\$63,089,440.60)

Page 17 of 35

2,500,000.000

4,042,950.00

(4,042,950.00)

2,000,000.000

1,652,999.91

(1,697,300.00)

6,000,000.000

5,697,899.64

(5,796,000.00)

1,000,000.000

850,300.00

(850,300.00)

2,000,000.000

1,937,800.00

(1,937,800.00)

1,500,000.000

2,425,500.00

(2,425,500.00)

2,000,000.000

1,933,400.00

(1,933,400.00)

2,000,000.000

1,704,599.91

(1,657,780.00)

Quantity

Cost

3,000,000.000

2,912,999.88

Amount

(2,823,450.00)

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

TRADE ACTIVITY

Note:

Trade Date

Settle Date

S indicates Short Term Realized Gain/Loss

Type

C indicates Currency Gain/Loss

Selection Method Description

Settled Sales/Maturities/Redemptions

10/4

10/8

10/7

10/8

10/7

10/9

10/9

10/11

10/9

10/11

10/9

10/11

10/9

10/11

10/10

10/15

Sell Option

High Cost

Option Buyback GBP CALL USD PUT FX EUROPEAN STYLE OPTION FEB  
FIFO

06, 2014 @ 1.595 K0@1.575 KI@1.645 REPURCHASE  
OF WRITTEN FX OPTION (ID: XGBPCA-0X-Z)

CHICAGO BOARD OPTIONS EXCHANGE INDEX CALL

10/16/13 @ 16 SELL-OFF PURCHASED OPTION  
(ID: 12497K-9L-Z)

Option Buyback AUD PUT USD CALL FX EUROPEAN STYLE OPTION JAN  
FIFO

24, 2014 @ .89 KI @ 0.84 REPURCHASE OF WRITTEN  
FX OPTION (ID: XAUDPA-JF-Z)

Option Buyback JPY CALL USD PUT FX EUROPEAN STYLE OPTION JAN 475,000,000.000  
FIFO

29, 2014 @ 95. KI @ 94 K0 @101 REPURCHASE OF  
WRITTEN FX OPTION (ID: XJPYCA-UW-Z)

Option Buyback AUD CALL USD PUT FX EUROPEAN STYLE OPTION JAN  
FIFO

24, 2014 @ .94 KI @ 0.96 K0 @ 0.88 REPURCHASE  
OF WRITTEN FX OPTION (ID: XAUDCA-FK-Z)

Option Buyback NZD CALL USD PUT FX EUROPEAN STYLE OPTION JAN  
FIFO

23, 2014 @ .82 KI @ 0.845 K0 @ 0.768 REPURCHASE

OF WRITTEN FX OPTION (ID: XNZDCA-DD-Z)  
 Option Buyback GBP CALL USD PUT FX EUROPEAN STYLE OPTION FEB  
 FIFO  
 06, 2014 @ 1.57 KI @ 1.585 KO @ 1.53 OPTION  
 KNOCKED IN REPURCHASE OF WRITTEN FX OPTION  
 (ID: XGBPCA-0V-Z)  
 Option Buyback NZD CALL USD PUT FX EUROPEAN STYLE OPTION JAN  
 FIFO  
 23, 2014 @ .82 KI @ 0.845 KO @ 0.768 REPURCHASE  
 OF WRITTEN FX OPTION (ID: XNZDCA-DD-Z)  
 5,000,000.000  
 0.019  
 (97,170.00)  
 41,000.00  
 (56,170.00) C  
 3,000,000.000  
 0.04  
 (119,163.00)  
 29,908.50  
 (89,254.50) C  
 5,000,000.000  
 0.022  
 (108,855.00)  
 41,000.00  
 (67,855.00) C  
 5,000,000.000  
 0.018  
 (92,120.00)  
 48,175.00  
 (43,945.00) C  
 (67,000.00)  
 71,250.00  
 4,250.00 C  
 5,000,000.000  
 0.007  
 (33,597.50)  
 51,100.00  
 17,502.50 C  
 (10.000)  
 228.964  
 2,289.64  
 (955.36)  
 1,334.28 S  
 Quantity  
 3,000,000.000  
 Per Unit  
 Amount  
 0.021  
 Proceeds  
 (63,640.00)  
 Cost

58,294.17  
Realized  
Gain/Loss  
(5,345.83) C  
Page 18 of 35

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Trade Date

Settle Date

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

10/10

10/15

10/17

10/21

Option Buyback AUD CALL USD PUT FX EUROPEAN STYLE OPTION JAN  
FIFO

24, 2014 @ .94 KI @ 0.96 KO @ 0.88 REPURCHASE  
OF WRITTEN FX OPTION (ID: XAUDCA-FK-Z)

Option Buyback AUD CALL USD PUT FX EUROPEAN STYLE OPTION FEB  
FIFO

06, 2014 @ .95 KO@0.902 KI@0.98 REPURCHASE OF  
WRITTEN FX OPTION (ID: XAUDCA-F0-Z)

Total Settled Sales/Maturities/Redemptions

(\$694,465.86)

\$411,860.78

\$1,334.28 S

(\$283,939.36) C

2,000,000.000

0.016

(32,490.00)

23,913.47

(8,576.53) C

Quantity

5,000,000.000

Per Unit

Amount

0.017

Proceeds

(82,720.00)

Cost

48,175.00

Realized

Gain/Loss

(34,545.00) C

Page 19 of 35

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]  
For the Period 10/1/13 to 10/31/13  
Portfolio Activity Summary - Australia Dollar  
Beginning Cash Balance  
US Dollar Value

Current  
Transactions  
INFLOWS  
Total Inflows  
Foreign Exchange - Inflows

OUTFLOWS \*\*  
Total Outflows  
Period Value  
-26,097,354.20  
\$26,097,354.20

Foreign  
Exchange - Outflows

TRADE ACTIVITY  
Settled Sales/Maturities/Redemptions  
Settled Securities Purchased  
Total Trade Activity  
Ending Cash Balance

\$0.00  
-(67,093.72)  
59,783.68  
(\$7,310.04)  
-0.00  
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

(71,040.00)  
63,300.00  
(7,740.00)  
-(26,124,964.82)  
(\$26,124,964.82)

Year-To-Date  
Value\*  
-38,966,011.57  
\$38,966,011.57  
(38,988,420.62)  
(\$38,988,420.62)

Local  
Value  
Current  
Period Value  
0.00  
27,250,000.00  
27,250,000.00

(27,250,000.00)

(27,250,000.00)

Year-To-Date

Value\*

-41,257,740.00

41,257,740.00

(41,250,000.00)

(41,250,000.00)

Page

20 of 35

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]  
For the Period 10/1/13 to 10/31/13  
Portfolio Activity Detail - Australia Dollar  
INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Foreign Exchange - Inflows

FX Fwd Contract

10/8

10/15

10/16

10/17

10/22

10/22

10/22

10/22

Spot FX

Spot FX

Spot FX

FX Fwd Contract

FX Fwd Contract

FX Fwd Contract

Spot FX

Description

SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL  
USD CONTRACT RATE : 0.931875000 TRADE 9/27/13  
VALUE 10/08/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL  
USD EXCHANGE RATE .941500000 DEAL 10/10/13  
VALUE 10/15/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL  
USD EXCHANGE RATE .946160000 DEAL 10/11/13  
VALUE 10/16/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL  
USD EXCHANGE RATE .951200000 DEAL 10/16/13  
VALUE 10/17/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL  
USD CONTRACT RATE : 0.943130000 TRADE 10/04/13  
VALUE 10/22/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL  
USD CONTRACT RATE : 0.941150000 TRADE 10/14/13  
VALUE 10/22/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL  
USD CONTRACT RATE : 0.941150000 TRADE 10/14/13  
VALUE 10/22/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL  
USD EXCHANGE RATE .966700000 DEAL 10/18/13  
VALUE 10/22/13 (ID: 0AUDPR-AA-8)

(1,933,400.000 )

1,933,400.00

2,000,000.00

(2,823,450.000 )  
2,912,999.88  
3,000,000.00  
(2,823,450.000 )  
2,912,999.88  
3,000,000.00  
(1,886,260.000 )  
1,941,999.92  
2,000,000.00  
(2,853,600.000 )  
2,853,600.00  
3,000,000.00  
(2,838,480.000 )  
2,838,480.00  
3,000,000.00  
(1,176,875.000 )  
1,176,875.00  
1,250,000.00  
Quantity  
(1,863,750.000 )  
Amount USD  
Local Value  
1,891,299.88  
2,000,000.00  
Currency  
Gain/Loss USD  
Page 21 of 35

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Type

Settle Date Selection Method

Foreign Exchange - Inflows

Spot FX

10/24

10/29

FX Fwd Contract

Total Foreign Exchange - Inflows

Type

Settle Date Selection Method

Foreign Exchange - Outflows

FX Fwd Contract

10/8

10/15

10/16

10/17

10/22

Spot FX

Spot FX

Spot FX

FX Fwd Contract

Description

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL  
AUD CONTRACT RATE : 0.933100000 TRADE 10/01/13  
VALUE 10/08/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL  
AUD EXCHANGE RATE .945900000 DEAL 10/10/13  
VALUE 10/15/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL  
AUD EXCHANGE RATE .941500000 DEAL 10/14/13  
VALUE 10/16/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL  
AUD EXCHANGE RATE .952800000 DEAL 10/15/13  
VALUE 10/17/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL  
AUD CONTRACT RATE : 0.946700000 TRADE 10/08/13  
VALUE 10/22/13 (ID: 0AUDPR-AA-8)

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1,893,400.000

(1,940,279.94)

(2,000,000.00)

1,719.98

2,858,400.000

(2,858,400.00)

(3,000,000.00)

4,800.00

2,824,500.000

(2,824,500.00)

(3,000,000.00)

(13,980.00)  
1,182,375.000  
(1,182,375.00)  
(1,250,000.00)  
5,500.00  
Quantity  
1,866,200.000  
Description  
SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL  
USD EXCHANGE RATE .968900000 DEAL 10/23/13  
VALUE 10/24/13 (ID: 0AUDPR-AA-8)  
SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL  
USD CONTRACT RATE : 0.966000000 TRADE 10/18/13  
VALUE 10/29/13 (ID: 0AUDPR-AA-8)  
\$26,097,354.20  
Amount USD  
Local Value  
(1,891,299.88)  
(2,000,000.00)  
\$0.00  
Currency  
Gain/Loss USD  
(5,796,000.000 )  
5,697,899.64  
6,000,000.00  
Quantity  
(1,937,800.000 )  
Amount USD  
Local Value  
1,937,800.00  
2,000,000.00  
Currency  
Gain/Loss USD

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Type

Settle Date Selection Method

Foreign Exchange - Outflows

Spot FX

10/22

10/22

10/24

10/29

10/29

10/29

10/29

Spot FX

Spot FX

Spot FX

Spot FX

Spot FX

Spot FX

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .966400000 DEAL 10/18/13

VALUE 10/22/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .966900000 DEAL 10/18/13

VALUE 10/22/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .966900000 DEAL 10/22/13

VALUE 10/24/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .964430000 DEAL 10/24/13

VALUE 10/29/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .961630000 DEAL 10/24/13

VALUE 10/29/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .958140000 DEAL 10/25/13

VALUE 10/29/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .958140000 DEAL 10/25/13

VALUE 10/29/13 (ID: 0AUDPR-AA-8)

Total Foreign Exchange - Outflows

(\$26,124,964.82)

\$29,330.60

958,140.000

(958,140.00)

(1,000,000.00)

8,490.06

1,916,280.000

(1,916,280.00)

(2,000,000.00)

16,980.12  
1,923,260.000  
(1,923,260.00)  
(2,000,000.00)  
23,960.12  
964,430.000  
(964,430.00)  
(1,000,000.00)  
14,780.06  
1,933,800.000  
(1,933,800.00)  
(2,000,000.00)  
(4,000.00)  
1,933,800.000  
(1,933,800.00)  
(2,000,000.00)  
(6,479.93)  
Quantity  
5,798,400.000  
Amount USD  
Local Value  
(5,798,400.00)  
(6,000,000.00)  
Currency  
Gain/Loss USD  
(22,439.81)  
Page 23 of 35

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]  
For the Period 10/1/13 to 10/31/13  
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  
-11,754,799.45  
\$11,754,799.45  
Foreign  
Exchange - Outflows  
Ending Cash Balance

(11,744,499.77)  
(\$11,744,499.77)  
-Year-To-Date

Value\*  
-27,276,684.41  
\$27,276,684.41  
(27,300,143.85)  
(\$27,300,143.85)

-Local  
Value  
Current  
Period Value

0.00  
14,000,000.00  
14,000,000.00  
(14,000,000.00)  
(14,000,000.00)

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\*  
-33,300,000.00  
33,300,000.00  
(33,300,000.00)  
(33,300,000.00)

-Page  
24 of 35

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]  
For the Period 10/1/13 to 10/31/13  
Portfolio Activity Detail - N Zealand Dollar  
INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Foreign Exchange - Inflows

FX Fwd Contract

10/8

10/8

10/15

10/18

10/22

10/22

10/24

10/29

FX Fwd Contract

Spot FX

Spot FX

FX Fwd Contract

FX Fwd Contract

Spot FX

FX Fwd Contract

Total Foreign Exchange - Inflows

Description

SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL  
USD CONTRACT RATE : 0.832075000 TRADE 9/30/13  
VALUE 10/08/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL  
USD CONTRACT RATE : 0.825075000 TRADE 9/30/13  
VALUE 10/08/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL  
USD EXCHANGE RATE .827300000 DEAL 10/10/13  
VALUE 10/15/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL  
USD EXCHANGE RATE .843800000 DEAL 10/16/13  
VALUE 10/18/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL  
USD CONTRACT RATE : 0.832150000 TRADE 10/04/13  
VALUE 10/22/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL  
USD CONTRACT RATE : 0.828890000 TRADE 10/14/13  
VALUE 10/22/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL  
USD EXCHANGE RATE .850300000 DEAL 10/23/13  
VALUE 10/24/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL  
USD CONTRACT RATE : 0.848650000 TRADE 10/18/13  
VALUE 10/29/13 (ID: 0NZDPR-AA-5)

\$11,754,799.45

Page 25 of 35

\$0.00  
(1,697,300.000 )  
1,652,999.91  
2,000,000.00  
(850,300.000)  
850,300.00  
1,000,000.00  
(1,657,780.000 )  
1,704,599.91  
2,000,000.00  
(1,664,300.000 )  
1,704,599.91  
2,000,000.00  
(1,687,600.000 )  
1,687,600.00  
2,000,000.00  
(827,300.000)  
827,300.00  
1,000,000.00  
(1,650,150.000 )  
1,663,699.86  
2,000,000.00  
Quantity  
(1,664,150.000 )  
Amount USD  
Local Value  
1,663,699.86  
2,000,000.00  
Currency  
Gain/Loss USD

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Type

Settle Date Selection Method

Foreign Exchange - Outflows

FX Fwd Contract

10/8

10/8

10/15

10/18

10/22

10/22

10/24

10/29

Spot FX

Spot FX

Spot FX

FX Fwd Contract

Spot FX

Spot FX

Spot FX

Description

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL

NZD CONTRACT RATE : 0.831200000 TRADE 10/01/13

VALUE 10/08/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NZD EXCHANGE RATE .831900000 DEAL 10/03/13

VALUE 10/08/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NZD EXCHANGE RATE .829300000 DEAL 10/10/13

VALUE 10/15/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NZD EXCHANGE RATE .839600000 DEAL 10/16/13

VALUE 10/18/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL

NZD CONTRACT RATE : 0.832070000 TRADE 10/11/13

VALUE 10/22/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NZD EXCHANGE RATE .849000000 DEAL 10/18/13

VALUE 10/22/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NZD EXCHANGE RATE .848900000 DEAL 10/22/13

VALUE 10/24/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NZD EXCHANGE RATE .828500000 DEAL 10/25/13

VALUE 10/29/13 (ID: 0NZDPR-AA-5)

Total Foreign Exchange - Outflows

(\$11,744,499.77)

(\$10,299.68)

1,657,000.000

(1,657,000.00)

(2,000,000.00)  
4,000.09  
848,900.000  
(848,900.00)  
(1,000,000.00)  
(1,400.00)  
1,698,000.000  
(1,698,000.00)  
(2,000,000.00)  
(6,599.91)  
1,664,140.000  
(1,704,599.91)  
(2,000,000.00)  
1,679,200.000  
(1,679,200.00)  
(2,000,000.00)  
(8,400.00)  
829,300.000  
(829,300.00)  
(1,000,000.00)  
2,000.00  
1,663,800.000  
(1,663,800.00)  
(2,000,000.00)  
100.14  
Quantity  
1,662,400.000  
Amount USD  
Local Value  
(1,663,699.86)  
(2,000,000.00)  
Currency  
Gain/Loss USD  
Page 26 of 35

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Portfolio Activity Summary - Pound Sterling

Beginning Cash Balance

US Dollar Value

Current

Transactions

INFLOWS

Total Inflows

Foreign Exchange - Inflows

OUTFLOWS \*\*

Total Outflows

Period Value

-25,500,299.77

\$25,500,299.77

Foreign

Exchange - Outflows

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

\$0.00

-4,320.95

(6,509.19)

(\$2,188.24)

-0.00

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

2,700.00

(4,060.00)

(1,360.00)

-(25,520,539.81)

(\$25,520,539.81)

Year-To-Date

Value\*

-38,285,945.60

\$38,285,945.60

(38,298,400.93)

(\$38,298,400.93)

Local

Value

Current

Period Value

0.00

15,800,000.00

15,800,000.00

(15,800,000.00)

(15,800,000.00)

Year-To-Date

Value\*

-23,804,060.00

23,804,060.00

(23,802,700.00)

(23,802,700.00)

Page

27 of 35

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]  
For the Period 10/1/13 to 10/31/13  
Portfolio Activity Detail - Pound Sterling  
INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Foreign Exchange - Inflows

FX Fwd Contract

10/8

10/8

10/11

10/15

10/22

10/22

10/22

10/22

FX Fwd Contract

Spot FX

Spot FX

FX Fwd Contract

FX Fwd Contract

FX Fwd Contract

Spot FX

Description

SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL  
USD CONTRACT RATE : 1.614821400 TRADE 9/30/13  
VALUE 10/08/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL  
USD CONTRACT RATE : 1.619521400 TRADE 9/30/13  
VALUE 10/08/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL  
USD EXCHANGE RATE 1.602900000 DEAL 10/08/13  
VALUE 10/11/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL  
USD EXCHANGE RATE 1.597000000 DEAL 10/09/13  
VALUE 10/11/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL  
USD CONTRACT RATE : 1.604750000 TRADE 10/04/13  
VALUE 10/22/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL  
USD CONTRACT RATE : 1.612730000 TRADE 10/04/13  
VALUE 10/22/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL  
USD CONTRACT RATE : 1.602000000 TRADE 10/08/13  
VALUE 10/22/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL  
USD EXCHANGE RATE 1.617000000 DEAL 10/18/13  
VALUE 10/22/13 (ID: 0GBPPR-AA-9)

(2,425,500.000 )

2,425,500.00

1,500,000.00

(1,602,000.000 )  
1,621,249.97  
1,000,000.00  
(3,225,460.000 )  
3,242,499.94  
2,000,000.00  
(3,209,500.000 )  
3,242,499.94  
2,000,000.00  
(1,277,600.000 )  
1,277,600.00  
800,000.00  
(2,320.00)  
(3,205,800.000 )  
3,205,800.00  
2,000,000.00  
(3,239,042.800 )  
3,221,099.96  
2,000,000.00  
Quantity  
(3,229,642.800 )  
Amount USD  
Local Value  
3,221,099.96  
2,000,000.00  
Currency  
Gain/Loss USD  
Page 28 of 35

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Type

Settle Date Selection Method

Foreign Exchange - Inflows

Spot FX

10/29

Total Foreign Exchange - Inflows

Type

Settle Date Selection Method

Foreign Exchange - Outflows

FX Fwd Contract

10/8

10/8

10/11

10/11

10/22

10/22

Spot FX

FX Fwd Contract

Spot FX

FX Fwd Contract

FX Fwd Contract

Description

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL  
GBP CONTRACT RATE : 1.620400000 TRADE 10/01/13  
VALUE 10/08/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL  
GBP EXCHANGE RATE 1.619480000 DEAL 10/03/13  
VALUE 10/08/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL  
GBP CONTRACT RATE : 1.606460000 TRADE 10/07/13  
VALUE 10/11/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL  
GBP EXCHANGE RATE 1.594100000 DEAL 10/09/13  
VALUE 10/11/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL  
GBP CONTRACT RATE : 1.601300000 TRADE 10/04/13  
VALUE 10/22/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL  
GBP CONTRACT RATE : 1.609340000 TRADE 10/09/13  
VALUE 10/22/13 (ID: 0GBPPR-AA-9)

Page 29 of 35

3,218,680.000

(3,240,538.41)

(2,000,000.00)

1,961.53

3,202,600.000

(3,240,538.42)

(2,000,000.00)

1,961.52

1,275,280.000  
(1,275,280.00)  
(800,000.00)  
3,212,920.000  
(3,205,800.00)  
(2,000,000.00)  
(16,500.08)  
3,238,960.000  
(3,238,960.00)  
(2,000,000.00)  
17,860.04  
Quantity  
3,240,800.000  
Description  
SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL  
USD EXCHANGE RATE 1.617180000 DEAL 10/25/13  
VALUE 10/29/13 (ID: 0GBPPR-AA-9)  
\$25,500,299.77  
Amount USD  
Local Value  
(3,221,099.96)  
(2,000,000.00)  
(\$2,320.00)  
Currency  
Gain/Loss USD  
Quantity  
(4,042,950.000 )  
Amount USD  
Local Value  
4,042,950.00  
2,500,000.00  
Currency  
Gain/Loss USD

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Type

Settle Date Selection Method

Foreign Exchange - Outflows

FX Fwd Contract

10/22

10/29

10/29

FX Fwd Contract

Spot FX

Description

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL  
GBP CONTRACT RATE : 1.599000000 TRADE 10/14/13  
VALUE 10/22/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL  
GBP CONTRACT RATE : 1.616900000 TRADE 10/18/13  
VALUE 10/29/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL  
GBP EXCHANGE RATE 1.621880000 DEAL 10/24/13  
VALUE 10/29/13 (ID: 0GBPPR-AA-9)

Total Foreign Exchange - Outflows

(\$25,520,539.81)

(\$4,710.13)

1,621,880.000

(1,621,880.00)

(1,000,000.00)

4,700.00

2,425,350.000

(2,425,770.00)

(1,500,000.00)

(17,145.04)

Quantity

3,997,500.000

Amount USD

Local Value

(4,050,673.02)

(2,500,000.00)

Currency

Gain/Loss USD

2,451.90

Page 30 of 35

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Settled Foreign Exchange Contracts

Currency

Trade Date

Settle Date Counter Currency

Trade Related

POUND STERLING

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

POUND STERLING

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

POUND STERLING

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

Oct. 3 13

Oct. 8 13

Oct. 3 13

Oct. 8 13

Oct. 8 13

Oct. 11 13

Oct. 9 13

Oct. 11 13

Oct. 10 13

Oct. 15 13

Oct. 9 13

Oct. 15 13

Oct. 14 13

Oct. 16 13

Oct. 15 13  
Oct. 17 13  
Oct. 16 13  
Oct. 17 13  
GBP  
USD  
NZD  
USD  
GBP  
USD  
GBP  
USD  
AUD  
USD  
AUD  
USD  
NZD  
USD  
NZD  
USD  
GBP  
USD  
AUD  
USD  
AUD  
USD  
AUD  
USD  
(2,000,000.00)  
3,238,960.00  
(2,000,000.00)  
1,663,800.00  
2,000,000.00  
(3,205,800.00)  
(800,000.00)  
1,275,280.00  
1,250,000.00  
(1,176,875.00)  
(1,250,000.00)  
1,182,375.00  
1,000,000.00  
(827,300.00)  
(1,000,000.00)  
829,300.00  
800,000.00  
(1,277,600.00)  
(3,000,000.00)  
2,824,500.00  
(3,000,000.00)  
2,858,400.00  
3,000,000.00

(2,853,600.00)

Page 31 of 35

1.619480

0.831900

1.602900

1.594100

0.941500

0.945900

0.827300

0.829300

1.597000

0.941500

0.952800

0.951200

1.610550

0.831850

1.602900

1.594100

0.941500

0.941500

0.827300

0.827300

1.594100

0.946160

0.951200

0.951200

3,238,960.00

1,663,800.00

(3,205,800.00)

1,275,280.00

(1,176,875.00)

1,182,375.00

(827,300.00)

829,300.00

(1,277,600.00)

2,824,500.00

2,858,400.00

(2,853,600.00)

(3,221,099.96)

(1,663,699.86)

3,205,800.00

(1,275,280.00)

1,176,875.00

(1,176,875.00)

827,300.00

(827,300.00)

1,275,280.00

(2,838,480.00)

(2,853,600.00)

2,853,600.00

2,000.00

(2,320.00)

(13,980.00)

4,800.00

5,500.00

17,860.04

100.14

Amount

Counter Amount Contract Rate Revaluation Rate

Contracted Base

Amount USD

Revalued

Amount USD

Currency G/L

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Trade Date

Trade Related

N ZEALAND DOLLAR

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

POUND STERLING

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

N ZEALAND DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

Oct. 16 13

Oct. 18 13

Oct. 16 13

Oct. 18 13

Oct. 18 13

Oct. 22 13

Oct. 22 13

Oct. 24 13

Oct. 22 13

Oct. 24 13

Oct. 23 13

Oct. 24 13

Oct. 23 13

Oct. 24 13  
Oct. 24 13  
Oct. 29 13  
Oct. 24 13  
Oct. 29 13  
NZD  
USD  
NZD  
USD  
AUD  
USD  
AUD  
USD  
AUD  
USD  
USD  
GBP  
USD  
NZD  
USD  
AUD  
USD  
NZD  
USD  
AUD  
USD  
NZD  
USD  
AUD  
USD  
AUD  
USD  
2,000,000.00  
(1,687,600.00)  
(2,000,000.00)  
1,679,200.00  
2,000,000.00  
(1,933,400.00)  
(6,000,000.00)  
5,798,400.00  
(2,000,000.00)  
1,933,800.00  
1,500,000.00  
(2,425,500.00)  
(2,000,000.00)  
1,698,000.00  
(2,000,000.00)  
1,933,800.00  
(1,000,000.00)  
848,900.00  
2,000,000.00  
(1,937,800.00)

1,000,000.00  
(850,300.00)  
(1,000,000.00)  
964,430.00  
(2,000,000.00)  
1,923,260.00  
0.843800  
0.839600  
0.966700  
0.966400  
0.966900  
1.617000  
0.849000  
0.966900  
0.848900  
0.968900  
0.850300  
0.964430  
0.961630  
0.843800  
0.843800  
0.966700  
0.970140  
0.970140  
1.617000  
0.852300  
0.968900  
0.850300  
0.968900  
0.850300  
0.949650  
0.949650  
(1,687,600.00)  
1,679,200.00  
(1,933,400.00)  
5,798,400.00  
1,933,800.00  
(2,425,500.00)  
1,698,000.00  
1,933,800.00  
848,900.00  
(1,937,800.00)  
(850,300.00)  
964,430.00  
1,923,260.00  
1,687,600.00  
(1,687,600.00)  
1,933,400.00  
(5,820,839.81)  
(1,940,279.93)  
2,425,500.00

(1,704,599.91)

(1,937,800.00)

(850,300.00)

1,937,800.00

850,300.00

(949,649.94)

(1,899,299.88)

14,780.06

23,960.12

(6,599.91)

(4,000.00)

(1,400.00)

(22,439.81)

(6,479.93)

(8,400.00)

Currency

Settle Date Counter Currency

Amount

Counter Amount Contract Rate Revaluation Rate

Contracted Base

Amount USD

Revalued

Amount USD

Currency G/L

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Trade Date

Trade Related

POUND STERLING

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

Speculative

AUSTRALIA DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

POUND STERLING

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

Sep. 27 13

Oct. 8 13

Sep. 30 13

Oct. 8 13

Oct. 1 13

Oct. 8 13

Oct. 1 13

Oct. 8 13

AUD

USD

GBP

USD

GBP

USD

NZD

USD

NZD  
USD  
GBP  
USD  
NZD  
USD  
2,000,000.00  
(1,863,750.00)  
2,000,000.00  
(3,229,642.80)  
2,000,000.00  
(3,239,042.80)  
2,000,000.00  
(1,664,150.00)  
2,000,000.00  
(1,650,150.00)  
(2,000,000.00)  
3,240,800.00  
(2,000,000.00)  
1,662,400.00  
0.931875  
1.614821  
1.619521  
0.832075  
0.825075  
1.620400  
0.831200  
0.945650  
1.610550  
1.610550  
0.831850  
0.831850  
1.610550  
0.831850  
(1,863,750.00)  
(3,229,642.80)  
(3,239,042.80)  
(1,664,150.00)  
(1,650,150.00)  
3,240,800.00  
1,662,400.00  
1,891,299.88  
3,221,099.96  
3,221,099.96  
1,663,699.86  
1,663,699.86  
(3,221,099.96)  
(1,663,699.86)  
27,549.88  
(8,542.84)  
(17,942.84)

(450.14)  
13,549.86  
19,700.04  
(1,299.86)  
Page 33 of 35  
Oct. 24 13  
Oct. 29 13  
Oct. 25 13  
Oct. 29 13  
GBP  
USD  
AUD  
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AUD  
USD  
GBP  
USD  
NZD  
USD  
(1,000,000.00)  
1,621,880.00  
(2,000,000.00)  
1,916,280.00  
(1,000,000.00)  
958,140.00  
2,500,000.00  
(4,042,950.00)  
(2,000,000.00)  
1,657,000.00  
1.621880  
0.958140  
0.958140  
1.617180  
0.828500  
1.617180  
0.949650  
0.949650  
1.617180  
0.826500  
1,621,880.00  
1,916,280.00  
958,140.00  
(4,042,950.00)  
1,657,000.00  
(1,617,180.00)

(1,899,299.88)

(949,649.94)

4,042,950.00

(1,652,999.91)

4,000.09

4,700.00

16,980.12

8,490.06

Currency

Settle Date Counter Currency

Amount

Counter Amount Contract Rate Revaluation Rate

Contracted Base

Amount USD

Revalued

Amount USD

Currency G/L

SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Trade Date

Speculative

AUSTRALIA DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

POUND STERLING

U S DOLLAR

POUND STERLING

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

POUND STERLING

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

Oct. 1 13

Oct. 8 13

Oct. 7 13

Oct. 11 13

Oct. 11 13

Oct. 16 13

Oct. 4 13

Oct. 22 13

Oct. 8 13

Oct. 22 13

Oct. 8 13

Oct. 22 13

Oct. 9 13

Oct. 22 13  
Oct. 11 13  
Oct. 22 13  
Oct. 14 13  
Oct. 22 13  
AUD  
USD  
GBP  
USD  
AUD  
USD  
AUD  
USD  
GBP  
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NZD  
USD  
AUD  
USD  
GBP  
USD  
GBP  
USD  
NZD  
USD  
AUD  
USD  
(2,000,000.00)  
1,866,200.00  
(2,000,000.00)  
3,212,920.00  
3,000,000.00  
(2,838,480.00)  
2,000,000.00  
(1,886,260.00)  
2,000,000.00  
(3,209,500.00)  
2,000,000.00  
(3,225,460.00)  
(2,000,000.00)  
3,202,600.00  
2,000,000.00  
(1,664,300.00)  
(2,000,000.00)  
1,893,400.00  
1,000,000.00  
(1,602,000.00)

(2,000,000.00)  
3,218,680.00  
(2,000,000.00)  
1,664,140.00  
3,000,000.00  
(2,823,450.00)  
0.933100  
1.606460  
0.946160  
0.943130  
1.604750  
1.612730  
1.601300  
0.832150  
0.946700  
1.602000  
1.609340  
0.832070  
0.941150  
0.945650  
1.602900  
0.946160  
0.971000  
1.621250  
1.621250  
1.620269  
0.852300  
0.970140  
1.621250  
1.620269  
0.852300  
0.971000  
1,866,200.00  
3,212,920.00  
(2,838,480.00)  
(1,886,260.00)  
(3,209,500.00)  
(3,225,460.00)  
3,202,600.00  
(1,664,300.00)  
1,893,400.00  
(1,602,000.00)  
3,218,680.00  
1,664,140.00  
(2,823,450.00)  
(1,891,299.88)  
(3,205,800.00)  
2,838,480.00  
1,941,999.92  
3,242,499.94  
3,242,499.94

(3,240,538.42)  
1,704,599.91  
(1,940,279.94)  
1,621,249.97  
(3,240,538.41)  
(1,704,599.91)  
2,912,999.88  
55,739.92  
32,999.94  
17,039.94  
(37,938.42)  
40,299.91  
(46,879.94)  
19,249.97  
(21,858.41)  
(40,459.91)  
89,549.88  
(25,099.88)  
7,120.00

Currency

Settle Date Counter Currency  
Amount

Counter Amount Contract Rate Revaluation Rate

Contracted Base

Amount USD

Revalued

Amount USD

Currency G/L

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SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 10/1/13 to 10/31/13

Trade Date

Speculative

AUSTRALIA DOLLAR

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

Oct. 14 13

Oct. 22 13

Oct. 14 13

Oct. 22 13

Oct. 14 13

Oct. 22 13

Oct. 18 13

Oct. 29 13

Oct. 18 13

Oct. 29 13

Oct. 18 13

Oct. 29 13

AUD

USD

NZD

USD

GBP

USD

AUD

USD

GBP

USD

NZD

USD

3,000,000.00

(2,823,450.00)

2,000,000.00

(1,657,780.00)

(2,500,000.00)

3,997,500.00

6,000,000.00

(5,796,000.00)

(1,500,000.00)

2,425,350.00

2,000,000.00

(1,697,300.00)

0.941150

0.828890

1.599000

0.966000

1.616900

0.848650

0.971000

0.852300

1.620269

0.949650

1.617180

0.826500

(2,823,450.00)

(1,657,780.00)

3,997,500.00

(5,796,000.00)

2,425,350.00

(1,697,300.00)

2,912,999.88

1,704,599.91

(4,050,673.02)

5,697,899.64

(2,425,770.00)

1,652,999.91

89,549.88

46,819.91

(53,173.02)

(98,100.36)

(420.00)

(44,300.09)

Currency

Settle Date Counter Currency

Amount

Counter Amount Contract Rate Revaluation Rate

Contracted Base

Amount USD

Revalued

Amount USD

Currency G/L

Page 35 of 35

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For the Period 10/1/13 to 10/31/13

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 10/1/13 to 10/31/13

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](http://www.sipc.org)" or by contacting them at (202) 371-8300.

In Case of Errors or Questions About Your Electronic Transfers.

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For the Period 10/1/13 to 10/31/13

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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