



SOUTHERN TRUST COMPANY, INC ACCT. W97565001
For the Period 10/1/13 to 10/31/13

	Price	Quantity	Value	<u>Adjusted Cost</u> Original Cost	Unrealized Gain/Loss	<u>Est. Annual Income</u> Accrued Interest	Yield
Foreign Exchange & Non-USD Fixed Income							
AUD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 06, 2014 @ .95 KO@0.902 KI@0.98 XAUDCA-FO-Z	1.06	(3,000,000.00)	(31,876.75)	(35,870.21)	3,993.46		
AUD PUT USD CALL FX EUROPEAN STYLE OPTION JAN 24, 2014 @ .89 WINDOW RKI @ 0.8760 UNTIL 9SEP13 XAUDPA-JE-Z		(4,500,000.00)		(43,654.50)	43,654.50		
CAD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 11, 2014 @ 1.02 XCADCA-FG-Z	0.31	(4,590,000.00)	(14,046.67)	(58,500.00)	44,453.33		
GBP PUT USD CALL FX EUROPEAN STYLE OPTION FEB 06, 2014 @ 1.58 KO@1.63 KI@1.55 XGBPPA-MH-Z BP	0.96	(3,000,000.00)	(28,829.50)	(33,860.64)	5,031.14		
JPY PUT USD CALL FX EUROPEAN STYLE OP FEB 06, 2014 @ 102 KI @ 106 XJPYPB-GD-Z		(510,000,000.00)	(22,643.05)	(93,500.00)	70,856.95		

J.P.Morgan