



SOUTHERN TRUST COMPANY, INC ACCT. W97565001
For the Period 9/1/13 to 9/30/13

	Price	Quantity	Value	<u>Adjusted Cost</u> Original Cost	Unrealized Gain/Loss	<u>Est. Annual Income</u> Accrued Interest	Yield
Complementary Structured Strategies							
AUD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 06,2014 @ .92 0.9230 WINDOW KI EXPIRING 13 SEP 13 OPTION KNOCKED IN XAUDCA-FL-Z	2.78	(3,000,000.00)	(83,436.57)	(11,040.00)	(72,396.57)		
AUD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 06, 2014 @ .95 KO@0.902 KI@0.98 XAUDCA-FO-Z UD	0.93	(5,000,000.00)	(46,251.91)	(59,783.68)	13,531.77		
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		
AUD PUT USD CALL FX EUROPEAN STYLE OPTION JAN 24, 2014 @ .89 KI @ 0.84 XAUDPA-JF-Z	0.94	(5,000,000.00)	(47,240.41)	(51,100.00)	3,859.59		
CAD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 11, 2014 @ 1.02 XCADCA-FG-Z	0.99	(4,590,000.00)	(45,568.84)	(58,500.00)	12,931.16		
GBP CALL USD PUT FX EUROPEAN STYLE OPTION FEB 06, 2014 @ 1.57 KI @ 1.585 KO @ 1.53 OPTION KNOCKED IN XGBPCA-OV-Z	5.74	(3,000,000.00)	(172,314.12)	(29,908.50)	(142,405.62)		

J.P.Morgan