



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							
GBP CALL USD PUT FX EUROPEAN STYLE OPTION FEB 06, 2014 @ 1.595 KO@1.575 KI@1.645 XGBPCA-OX-Z BP	3.28	(3,000,000.00)	(98,269.30)	(58,294.17)	(39,975.13)		
GBP PUT USD CALL FX EUROPEAN STYLE OPTION FEB 06, 2014 @ 1.58 KO@1.63 KI@1.55 XGBPPA-MH-Z BP	0.54	(3,000,000.00)	(16,188.63)	(33,860.64)	17,672.01		
JPY CALL USD PUT FX EUROPEAN STYLE OPTION JAN 29, 2014 @ 95. KI @ 94 KO @ 101 XJPYCA-UW-Z	0.01	(475,000,000.00)	(52,600.74)	(71,250.00)	18,649.26		
JPY PUT USD CALL FX EUROPEAN STYLE OP FEB 06, 2014 @ 102 KI @ 106 XJPYPB-GD-Z	0.01	(510,000,000.00)	(49,498.01)	(93,500.00)	44,001.99		
NZD CALL USD PUT FX EUROPEAN STYLE OPTION JAN 23, 2014 @ .82 KI @ 0.845 KO @ 0.768 XNZDCA-DD-Z	2.45	(10,000,000.00)	(244,928.03)	(82,000.00)	(162,928.03)		

J.P.Morgan