



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

	Price	Quantity	Value	Adjusted Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Complementary Structured Strategies							
NZD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 06, 2014 @ .8 KO @ 0.77 XNZDCA-DE-Z	3.67	(2,000,000.00)	(73,447.19)	(15,280.00)	(58,167.19)		
Total Complementary Structured Strategies			(\$1,077,211.99)	(\$704,521.49)	(\$372,690.50)	\$0.00	0.00%

	Trade Date Settlement Date	Currency Counter Currency	Amount Counter Amount	Contract Rate	Current Market Forward Rate	Market Value Receivable Market Value Payable	Unrealized Gain/Loss
AUSTRALIA DOLLAR US DOLLAR	Sep. 27 13 Oct. 8 13	AUD USD	2,000,000.00 (1,863,750.00)	0.931875	0.934509	1,869,017.19 1,863,750.00	5,267.19
N ZEALAND DOLLAR US DOLLAR	Sep. 30 13 Oct. 8 13	NZD USD	2,000,000.00 (1,664,150.00)	0.832075	0.832405	1,664,810.56 1,664,150.00	660.56
N ZEALAND DOLLAR US DOLLAR	Sep. 30 13 Oct. 8 13	NZD USD	2,000,000.00 (1,650,150.00)	0.825075	0.832405	1,664,810.56 1,650,150.00	14,660.56
POUND STERLING US DOLLAR	Sep. 30 13 Oct. 8 13	GBP USD	2,000,000.00 (3,229,642.80)	1.614821	1.619291	3,238,581.28 3,229,642.80	8,938.48

J.P.Morgan