



SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]  
For the Period 8/1/13 to 8/31/13

Note: <sup>1</sup> 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	Quantity	Value	Adjusted Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>Cash</b>							
US DOLLAR	1.00	5,447,995.20	5,447,995.20	5,447,995.20		544.79 45.15	0.01 % <sup>1</sup>
<b>Complementary Structured Strategies</b>							
<b>AUD CALL USD PUT</b> FX EUROPEAN STYLE OPTION JAN 24, 2014 @ .94 KI @ 0.96 KO @ 0.88 XAUDCA-FK-Z	0.24	(10,000,000.00)	(23,911.34)	(96,350.00)	72,438.66		
<b>AUD PUT USD CALL</b> FX EUROPEAN STYLE OPTION JAN 24, 2014 @ .89 WINDOW RKI @ 0.8760 UNTIL 9SEP13 XAUDPA-JE-Z	1.70	(4,500,000.00)	(76,620.78)	(43,654.50)	(32,966.28)		
<b>CAD CALL USD PUT</b> FX EUROPEAN STYLE OPTION FEB 11, 2014 @ 1.02 XCADCA-FG-Z	0.60	(4,590,000.00)	(27,530.60)	(58,500.00)	30,969.40		
<b>GBP CALL USD PUT</b> FX EUROPEAN STYLE OPTION FEB 06, 2014 @ 1.57 KI @ 1.585 KO @ 1.53 XGBPCA-OV-Z	0.90	(5,000,000.00)	(45,167.66)	(49,847.50)	4,679.84		

J.P.Morgan