		Southern Trus	Dec 28, 25	FENICS	
TRADE	no. of	GLL	ETF	GLL	
NO.	SHARES	LISTED CONTRACTS	Expiry Date	GLL Put/Call	L/S
4a	1,900	19	Jan 18, 14	GLL PUT	S
4	100	1	Jan 18, 14	GLL PUT	S
				AUD-USD	
	Notional USD	Notional AUD	Expiry Date	USD Put/Call	L/S
2	9,400,000	-10,000,000	Jan 24, 14	USD PUT	S
14	-4,005,000	4,500,000	Jan 24, 14	USD CALL	S
				NZD-USD	
	Notional USD	Notional NZD	Expiry Date	USD Put/Call	L/S
1	8,200,000	-10,000,000	Jan 23, 14	USD PUT	S
5,8	-2,400,000	3,000,000	Oct 24, 13	USD CALL	S
10	1,600,000	-2,000,000	Feb 6, 14	USD PUT	S
				GBP-USD	
	Notional USD	Notional GBP	Expiry Date	USD Put/Call	L/S
13	7,850,000	-5,000,000	Feb 6, 14	USD Put	S
			Currency Pair:	USD - CAD	
	Notional USD	Notional CAD	Expiry Date	USD Put/Call	L/S
15	4,500,000	-4,590,000	Jan 24, 13	USD Put	S
			Currency Pair:	USD - JPY	
	Notional USD	Notional JPY	Expiry Date	USD Put/Call	L/S
6	5,000,000	-485,500,000	Jan 29, 14	USD Put	S
11		-285,000,000	3,000,000		S
	69				

EFTA01120831

No.	USD NOTL	SPOT RATE	FWD PTS	FWD RATE	CURR
F5	2719500USD	0.77809	-0.00109	0.7770000	NZD
F6	1788000USD	0.89437	-0.00037	0.8940000	AUD

position summary_Table 1

	VALUES	OPEN	POSITIONS	PRICED	BY JPM
Ref. Spot	Option Type	Strike	USD VALUE		Current Rate
90.00	PUT	91.00			78.6200
89.90	PUT	90.00			78.6200
Ref. Spot	Option Type	Strike	RKI Trigger	KO Trigger	Current Spot
0.9193	RKI/KO	0.94	0.9600	0.8800	0.8900
	WINDOW RKI	0.89	0.8760	ONLY UNTIL	0.8900
				Sep 9, 13	
Ref. Spot	Option Type	Strike	RKI Trigger	KO Trigger	Current Spot
0.8000	RKI/KO	0.82	0.8450	0.7680	0.7730
0.8100	KO	0.80		0.8400	0.7730
0.7880	KO	0.80		0.7700	0.7730
Ref. Spot	Option Type	Strike	RKI Trigger	KO Trigger	Current Spot
	RKI/KO	1.57	1.585	1.53	1.5500
Ref. Spot	Option Type	Strike	RKI Trigger	KO Trigger	Current Spot
	OE	1.02			1.0530
Ref. Spot	Option Type	Strike	RKI Trigger	KO Trigger	Current Spot
97.1000	RKI/KO	95.00	94.00	101.00	98.3000
97.1000	KO	95.00		99.35	98.3000
	TOTAL CAPITAL INVESTED				
	Total NET USD Short Option Notional				
	Total USD Forward Notional				
	2013 Realized Gain / (Loss)				
	Marked to Market Unrealized Gain / (Loss)				
	2013 Total Cash In / (Out)				
	2013 Net Closeout				
	2013 Performance				

CURR NOTL	SETTLES	mtm spot	mtm fwd points
-3500000	23-Sep	0.7730	-0.001
-2000000	23-Sep	0.8900	

MONTH END PRICES			AS OF	8/31/13
	Premium	MARK	USD	NET
USD	(paid)/rec	$	VALUE	P/L
11USD	19893USD	17USD	32300USD	-12407USD
10USD	997USD	16USD	1600USD	-603USD
Price %	Premium	Marked to	USD VALUE	NET
USD	(paid)/rec	%		P/L
1.0250%	96350USD	-0.220%	-20680USD	75670USD
1.0900%	43655USD	-1.930%	-77297USD	-33642USD
Price %	Premium	Marked to	USD	NET
USD	(paid)/rec	Market	VALUE	P/L
1.0000%	82000USD	-0.07%	-5740USD	76260USD
1.8050%	43320USD	-4.240%	-101760USD	-58440USD
0.9550%	15280USD	-0.180%	-2880USD	12400USD
Price %	Premium	Marked to	USD	NET
USD	(paid)/rec	Market	VALUE	P/L
0.6350%	49848USD	-0.650%	-51025USD	-1178USD
Price %	Premium	Marked to	USD	NET
USD	(paid)/rec	Market	VALUE	P/L
1.3000%	58500USD	-0.64%	-28800USD	29700USD
Price %	Premium	Marked to	USD	NET
USD	(paid)/rec	Market	VALUE	P/L
1.4250%	71250USD	-1.28%	-64000USD	7250USD
0.9400%	28200USD	-0.61%	-18300USD	9900USD
	5000000USD			
	45955000USD			3216850USD
	4507500USD			
	58589USD			58589USD
	130411USD			130411USD
	567881USD			539681USD
	5189000USD			
	189000USD			3.78%

EFTA01120835

mtm outright	mtm USD		NET P/L	NET UNREALIZED P/L
0.772	2702000USD		17500USD	
0.89	1780000USD		8000USD	
		TOTAL	25500USD	

LAC INFO

ABS VALUE USD OPT NOT	**B/E**			
	80.5			
	80			
ABS VALUE USD OPT NOTL	**B/E**			
9400000USD	0.930365	0.009635		
4005000USD				
ABS VALUE USD OPT NOTL	**B/E**		closeout breakeven	
8200000USD	**0.8118**	0.0082		
2400000USD	**0.78556**	0.01444	**0.83392**	-0.03392
1600000USD	0.80764	0.00764		
			closeout breakeven	
7850000USD	1.5799695	0.0099695		
USD	0			
USD	0			
	0			
4500000USD	1.00674	0.01326		
USD	0	0		
USD	0	0		
5000000USD	93.64625	1.35375		
3000000USD	94.107	0.893		
USD	0			

COLLATERAL USED

493490USD

ABS VALUE USD NOTL
2719500USD
1788000USD
4507500USD

EFTA01120838

SELL NZD
BUY NZD

BUY USD JPY

TRADE NO.	Southern Trust Co. Trade Date	CCY	Amount	CCY	Amount
1	**Jul 24, 13**	NZD	-10,000,000	USD	8,200,000
2	**Jul 24, 13**	AUD	-10,000,000	USD	9,400,000
3	**Jul 24, 13**	CAD	-10,200,000	USD	10,000,000
4	**Jul 24, 13**	GLL	9,000		
4A					
	Jul 24, 13	GLL	172,900		
5	**Jul 25, 13**	NZD	5,000,000	USD	-4,000,000
6	**Jul 29, 13**	JPY	-475,000,000	USD	5,000,000
7	**Jul 31, 13**	NZD	-5,000,000	USD	3,900,000
8	**Aug 1, 13**	NZD	-2,000,000	USD	1,600,000
9	**Aug 2, 13**	NZD	2,000,000	USD	-1,560,000
10	**Aug 6, 13**	NZD	-2,000,000	USD	1,600,000
11	**Aug 6, 13**	JPY		USD	3,000,000
12	**Aug 7, 13**	CAD	-10,200,000	USD	-10,000,000
13	**Aug 7, 13**	GBP	-5,000,000	USD	-7,850,000
14	**Aug 8, 13**	AUD	4,500,000	USD	-4,005,000
15	**Aug 9, 13**	CAD	-4,411,765	USD	4,500,000
16	**Aug 23, 13**	NZD	3,000,000	USD	-2,340,000

	TRADE DATE	CURR	NOTL	USD	NOTIONAL
F1	**Aug 2, 13**	NZD	500,000	USD	-395850USD
F5	Aug 22, 13	NZD	-500,000	USD	391725USD
S1	**Aug 20, 13**	JPY	381,342,000	USD	3900000USD
S2	**Aug 20, 13**	JPY	381,342,000	USD	3917629USD
F2	Aug 21, 13	NZD	-2,000,000	USD	1573186USD
F5	Aug 22, 13	NZD	2,000,000	USD	-1566900USD
F3	Aug 21, 13	AUD	-2,000,000	USD	1799236USD
F6	Aug 22, 13	AUD	2,000,000	USD	-1803000USD
F4	Aug 21, 13	GBP	1,000,000	USD	-1563633USD
F5	Aug 22, 13	NZD	-2,500,000	USD	1957500USD
F6	Aug 22, 13	AUD	-2,000,000	USD	1802000USD
F7	Aug 22, 13	GBP	-1,000,000	USD	1559213USD
F8	Aug 28, 13	NZD	2,000,000	USD	-1554400USD
F9	Aug 28, 13	AUD	1,000,000	USD	-894200USD
F10	Aug 28, 13	NZD	-2,000,000	USD	1554600USD
F10	Aug 28, 13	NZD	-1,000,000	USD	777300USD

F11	Aug 28, 13	AUD	-1,000,000	USD	894300USD
	Aug 29, 13	AUD	2,000,000	USD	-1788740USD
	Aug 29, 13	AUD	-2,000,000	USD	1788000USD
	Aug 29, 13	NZD	3,500,000	USD	-2723315USD
	Aug 29, 13	NZD	-3,500,000	USD	2719500USD
	Aug 29, 13	GBP	1,000,000	USD	-1549280USD
	Aug 29, 13	GBP	-1,000,000	USD	1549000USD

as of	###			Curr	
Expiry Date	**Strike**	**Option Type**	**Barrier**	**P/C**	**Prem %**
January 23, 14	**0.8200**	NZD CALL RKI/KO	.8450/.7680	C	1.0000%
January 24, 14	**0.9400**	AUD CALL RKI/KO	.96/88	C	1.0250%
January 24, 14	**1.0200**	CAD CALL RKI/KO	1.005/1.055	C	0.9100%
January 18, 14	**90.0000**	GLL PUT		P	11USD
January 18, 14	**91.0000**	GLL PUT		P	10USD
October 24, 13	**0.8000**	NZD PUT KO	0.8400	P	1.8050%
January 29, 14	**95.0000**	USD CALL RKI KO	94./101	C	1.4250%
August 26, 13	**0.7800**	NZD Put		P	###
October 24, 13	**0.8000**	NZD PUT KO	0.8400	P	###
August 26, 13	**0.7800**	NZD Put		P	1.1000%
February 6, 14	**0.8000**	NZD Call	0.7700	C	0.9550%
February 6, 14	**95.0000**	JPY CALL	99.3500	C	0.9400%
January 24, 13	**1.0200**	CAD CALL	1.0050/1.0550	C	###
February 6, 13	**1.5700**	GBP CALL	1.585/1.53	C	0.6350%
January 24, 13	**0.8900**	AUD PUT	Wb RKI .876	P	1.0900%
January 24, 13	**1.0200**	CAD CALL		C	1.3000%
January 24, 13	**0.7800**	NZD Put		P	0.445%

EFTA01120844

			Net premium	
			OUTRIGHT	
SETTLEMENT	**SPOT RA1**	**FWD POINTS**	**FWD**	
August 26, 13	1	0	1	
August 26, 13	1		1	
August 22, 13	98			
August 23, 13	97			
August 26, 13	1	0	1	
August 26, 13	1		1	
August 26, 13	1	0	0.899618	
August 26, 13	1		0.901500	
September 23, 13	2	0	1.563633	
September 3, 13	1	0	0.783000	
September 3, 13	1	0	0.901000	
September 3, 13	2	0	2	
August 30, 13	1		1	
August 30, 13	1		1	
August 30, 13	1		1	
September 3, 13	1		1	

EFTA01120845

August 30, 13	1		1
sept 3	1		1
sept 9	1	0	**0.894000**
sept 3	1		**0.778090**
sept 23	1	0	**0.777000**
sept 3	2		**1.549280**
sept 23	2	0	**1.549000**
			0.000000
			0.000000
			0.000000

EFTA01120846

		traded	traded	absolute value
Premium USD	**Net Cash in/(o**	spot ref	vol ref	usd notl
82000USD		1	11	8200000USD
96350USD		1	10	9400000USD
91000USD		103	6.70%	###
997USD		89		USD
19893USD		89		USD
72200USD		1	11.82%	4000000USD
71250USD		98	12.60%	5000000USD
-30615USD		1	14	3900000USD
-55440USD		1	12	1600000USD
17160USD		1	11	1560000USD
15280USD		1	11	1600000USD
28200USD		98	12	3000000USD
-49000USD		1	7	###
49848USD		2	8	7850000USD
43655USD		1	11	4005000USD
58500USD		1	7	4500000USD
10413USD		1	12	2340000USD

EFTA01120848

521690USD

EFTA01120849

EFTA01120851

TRADE	Southern Trust Co.				
	closed pos italicized				
NO.	**Trade Date**	**CCY**	**Amount**	**CCY**	**Amount**
	FX OTC Options				
1	**Jul 24, 13**	NZD	-10,000,000	USD	8,200,000
2	**Jul 24, 13**	AUD	-10,000,000	USD	9,400,000
3	***Jul 24, 13***	*CAD*	*-10,200,000*	*USD*	*10,000,000*
12	***Aug 7, 13***	*CAD*	*10,200,000*	*USD*	*-10,000,000*
4	**Jul 24, 13**	GLL	9,000		
4A					
	Jul 24, 13	GLL	172,900		
5a	***Jul 25, 13***	*NZD*	*-2,000,000*	*USD*	*1,600,000*
8	***Aug 1, 13***	*NZD*	*2,000,000*	*USD*	*-1,600,000*
5b	**Jul 25, 13**	NZD	-3,000,000	USD	2,400,000
6	**Jul 29, 13**	JPY	-475,000,000	USD	5,000,000
7a	***Jul 31, 13***	*NZD*	*-2,000,000*	*USD*	*1,560,000*
9	***Aug 2, 13***	*NZD*	*2,000,000*	*USD*	*-1,560,000*
7b	***Jul 31, 13***	*NZD*	*-3,000,000*	*USD*	*2,340,000*
16	***Aug 23, 13***	*NZD*	*3,000,000*	*USD*	*-2,340,000*
10	**Aug 6, 13**	NZD	-2000000	USD	1,600,000
11	*Aug 6, 13*	*JPY*	*285000000*	*USD*	*3,000,000*
16	*Sep 2, 13*	*JPY*			
13	**Aug 7, 13**	GBP	5,000,000	USD	7,850,000
14	**Aug 8, 13**	AUD	4500000	USD	4,005,000
15	**Aug 9, 13**	CAD	-4411764.7	USD	4,500,000

EFTA01120853

F1	Aug 2, 13	NZD	-500000	USD	395850USD
F2	Aug 21, 13	NZD	-2000000	USD	1573186USD
F5	Aug 22, 13	NZD	2500000	USD	-1958625USD
S1	Aug 20, 13	JPY	381342000	USD	-3900000USD
S2	Aug 20, 13	JPY	-381342000	USD	3917629USD
F3	Aug 21, 13	AUD	-2000000	USD	1799236USD
F6	Aug 22, 13	AUD	2000000	USD	-1803000USD
F4	Aug 21, 13	GBP	1000000	USD	-1563913USD
	29aug	GBP	-1000000	USD	1549000USD
	Aug 22, 13	NZD	-2500000	USD	1957500USD
	29AUG-13	NZD	2500000	USD	-1945225USD
	Aug 22, 13	AUD	-2000000	USD	1802000USD
	Aug 29, 13	AUD	2000000	USD	-1788740USD
	Aug 23, 13	GBP	-1000000	USD	1559463USD
	29Aug	GBP	1000000	USD	-1549280USD
SPOT	Aug 28, 13	NZD	2000000	USD	-1554400USD

SPOT	*Aug 28, 13*	*NZD*	*-2000000*	*USD*	*1554600USD*
	Aug 28, 13	*NZD*	*-1000000*	*USD*	***-777280USD***
	29aug	*NZD*	*1000000*	*USD*	***778090USD***
	Aug 28, 13	*AUD*	*1000000*	*USD*	***-894200***
	Aug 28, 13	*AUD*	*-1000000*	*USD*	***894300***
	Aug 29, 13	AUD	-2000000	USD	**1788000**
	29AUG-13	NZD	-3500000	USD	**2719500**

EFTA01120855

as of ###

Expiry Dat	**Strike**	**option type**	**Barrier**	**P/C**	**premium %**
Jan 23, 14	**0.8200**	NZD CALL RKI/KO	.8450/.7680	C	1.000%
Jan 24, 14	**0.9400**	AUD CALL RKI/KO	.96/88	C	1.025%
Jan 24, 14	***1.0200***	*CAD CALL RKI/KO*	*1.005/1.055*	*C*	*0.910%*
Jan 25, 14	***1.0200***	*CAD CALL RKI/KO*	*1.005/1.055*	*C*	*-0.490%*
Jan 18, 14	**90.0000**	GLL PUT		P	11USD
Jan 18, 14	**91.0000**	GLL PUT		P	10USD
Oct 24, 13	***0.8000***	*NZD PUT KO*	*0.8400*	*P*	*1.805%*
Oct 24, 13	***0.8000***	*NZD PUT KO*	*0.8400*	*P*	*-3.465%*
Oct 24, 13	**0.8000**	NZD PUT KO	0.8400	P	1.805%
Jan 29, 14	**95.0000**	USD CALL RKI KO	94./101	C	1.425%
Aug 26, 13	***0.7800***	*NZD Put*		*P*	
Aug 26, 13	***0.7800***	*NZD Put*		*P*	
Aug 26, 13	***0.7800***	*NZD Put* Tex		*P*	
Aug 26, 13	***0.7800***	*NZD Put* t		*P*	*0.445%*
Feb 6, 14	**0.8000**	NZD Call	0.7700	C	0.955%
Feb 6, 14	*95.0000*	*JPY CALL*	*99.3500*	*C*	*0.940%*
Feb 6, 14	**1.5700**	GBP CALL	1.5850/1.53	C	0.635%
Jan 24, 13	**0.8900**	AUD PUT	Wb RKI .876	P	1.0900%
Jan 24, 13	**1.0200**	CAD CALL		C	###

Aug 26, 13	*0.793000*	*-0.0013*	*0.7917*
26-Aug	*0.786650*	*-0.000057*	*0.786593*
Aug 26, 13	*0.783450*		*0.78345*
Aug 22, 13	*97.780000*		
Aug 22, 13	*97.340000*		
26-Aug	*0.899800*	*-0.000182*	*0.899618*
Aug 26, 13	*0.901500*		*0.901500*
23-Sep	*1.564000*	*-0.000087*	*1.563913*
23-Sep	*1.549000*		*1.549000*
3-Sep	0.783450	-0.00045	0.7830000
3-Sep	0.778090		
3-Sep	0.901500	-0.0005	0.9010000
3-Sep	0.894370		
3-Sep	*1.559500*	*-0.0000367*	*1.5594633*
3-Sep	*1.549280*		*1.5492800*
30-Aug	*0.777200*		

30-Aug	*0.777300*		
3-Sep	***0.777300***	*-0.00002*	*0.777280*
###	***0.778090***		***0.77809***
30-Aug	***0.894200***		
30-Aug	***0.894300***		
23-Sept	**0.894370**	-0.00037	**0.894**
23-Sept	**0.778090**	-0.00109	**0.777**
			0
			0

EFTA01120858

Premium USD	REALIZED GAIN/(LOSS)	SPOT traded	VOL traded	abs val $ notl
82000USD		0.8001	10.60%	8200000USD
96350USD		0.9195	10%	9400000USD
91000USD		*103*	*6.70%*	*10000000USD*
-49000USD	*42000USD*	*1.0423*	*6.69%*	*10000000USD*
997USD		89		
19893USD		89		
28880USD		*0.8105*	*11.82%*	1600000USD
-55440USD	*-26560USD*	*0.788*	*12.13%*	
43320USD				2400000USD
71250USD		98.08	12.60%	5000000USD
-12246USD		*0.7947*	*13.50%*	1560000USD
17160USD	*4914USD*	*0.77742*	*9%*	
-18369USD				2340000USD
10413USD	*-7956USD*			
15280USD		0.788	12.40%	1600000USD
28200USD		*97.7*	*12.14%*	*3000000USD*
	28200USD			
49848USD		1.5495	7.72%	7850000USD
43655USD		0.9108	11.372	4005000USD
58500USD				4500000USD

EFTA01120859

NET OPTION P/L	**40598USD**
NET OPT CASH	521690USD
NET FWD P/L	46191USD
NET CASH	567881USD
	10411USD
	17629USD
	-3764USD
	-14913USD
	12275USD
	13260USD
	10183USD

EFTA01120860

	200USD
	810USD
	100USD
NET FORWARD P/L	46191USD
REALIZED NET	**86789USD**

EFTA01120861