



SOUTHERN TRUST COMPANY, INC ACCT. W97565001
For the Period 7/1/13 to 7/31/13

Note: ¹ 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
Cash							
US DOLLAR	1.00	5,337,800.00	5,337,800.00	5,337,800.00		533.78 19.27	0.01% ¹
COST OF PENDING PURCHASES	1.00	(30,615.00)	(30,615.00)	(30,615.00)			
Total Cash			\$5,307,185.00	\$5,307,185.00	\$0.00	\$533.78 \$19.27	0.01%

Complementary Structured Strategies

AUD CALL USD PUT FX EUROPEAN STYLE OPTION JAN 24, 2014 @ .94 KI @ 0.96 KO @ 0.88 XAUDCA-FK-Z	0.63	(10,000,000.00)	(62,685.10)	(96,350.00)	33,664.90		
CAD CALL USD PUT FX EUROPEAN STYLE OPTION JAN 24, 2014 @ 1.02 KI @ 1.005 KO @ 1.055 XCADCA-FF-Z	0.99	(10,200,000.00)	(100,480.67)	(91,000.00)	(9,480.67)		
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)	(67,067.03)	(71,250.00)	4,182.97		

J.P.Morgan

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