



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

	Price	Quantity	Value	<u>Adjusted Cost</u> <u>Original Cost</u>	Unrealized Gain/Loss	<u>Est. Annual Income</u> <u>Accrued Interest</u>	Yield
Complementary Structured Strategies							
NZD CALL USD PUT FX EUROPEAN STYLE OPTION JAN 23, 2014 @ .82 KI @ 0.845 KO @ 0.768 XNZDCA-DD-Z	0.84	(10,000,000.00)	(84,336.32)	(82,000.00)	(2,336.32)		
NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 24, 2013 @ .8 KO @ 0.84 XNZDPA-EV-Z	2.08	(5,000,000.00)	(104,249.24)	(72,200.00)	(32,049.24)		
Total Complementary Structured Strategies			(\$418,818.36)	(\$412,800.00)	(\$6,018.36)	\$0.00	0.00%

J.P.Morgan

Page 6 of 14

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00024079

SDNY_GM_00293277

EFTA01500155