



SOUTHERN TRUST COMPANY, INC ACCT. W97565001  
For the Period 2/1/14 to 2/28/14

**TRADE ACTIVITY**

Note: C indicates Currency Gain/Loss

| Trade Date  | Type             |   | Per Unit        |        |               | Realized            |                       |
|---|------------------|---|-----------------|--------|---------------|---------------------|-----------------------|
| Settle Date                                       | Selection Method | Description   | Quantity        | Amount | Proceeds      | Cost                | Gain/Loss             |
| <b>Settled Sales/Maturities/Redemptions</b>       |                  |   |                 |        |               |                     |                       |
| 2/6   | Expired Option   | JPY PUT USD CALL FX EUROPEAN STYLE OP FEB 06,   | 204,000,000.000 |        |               | 37,400.00           | 37,400.00 C           |
| 2/6   | High Cost        | 2014 @ 102 KI @ 106 EXPIRATION OF WRITTEN FX<br>OPTION (ID: XJPYPB-GD-Z)  |                 |        |               |                     |                       |
| 2/6   | FX Option Assgnd | NZD CALL USD PUT FX EUROPEAN STYLE OPTION FEB   | 2,000,000.000   |        |               | 15,280.00           | 15,280.00 C           |
| 2/10  | FIFO             | 06, 2014 @ .8 KO @ 0.77 WRITTEN FX OPTION<br>ASSIGNED CALL 1,600,000.00 USD PUT 2,000,000.00<br>NZD (ID: XNZDCA-DE-Z) |                 |        |               |                     |                       |
| 2/11  | Expired Option   | CAD CALL USD PUT FX EUROPEAN STYLE OPTION FEB   | 4,590,000.000   |        |               | 58,500.00           | 58,500.00 C           |
| 2/11  | High Cost        | 11, 2014 @ 1.02 EXPIRATION OF WRITTEN FX OPTION<br>(ID: XCADCA-FG-Z)  |                 |        |               |                     |                       |
| <b>Total Settled Sales/Maturities/Redemptions</b> |                  |   |                 |        | <b>\$0.00</b> | <b>\$111,180.00</b> | <b>\$111,180.00 C</b> |

J.P.Morgan