

SOUTHERN TRUST COMPANY, INC
6100 RED HOOK QUARTER, B3
ST. THOMAS 00802
VIRGIN ISLANDS (U.S.)

For the Period 9/1/13 to 9/30/13

Account Summary

Account
Number

Investment Account(s)
SOUTHERN TRUST COMPANY, INC
SOUTHERN TRUST COMPANY, INC
SOUTHERN TRUST COMPANY, INC

Total Value

W97565001¹

24279849²

W97565803¹

Beginning Net

Market Value

5,139,802.17

66,408.87

0.00

\$5,206,211.04

Ending Net

Market Value

6,108,928.48

78,688.51

0.00

\$6,187,616.99

This account summary is provided for informational purposes and includes assets at different entities.

(1) Assets held at JPMorgan Chase Bank, N.A., member Federal Deposit Insurance Corporation ("FDIC"), except for exchange listed options, which are held at JPMorgan Clearing Corporation ("JPMCC"). The Asset Account Statement reflects brokerage transactions executed through J.P. Morgan Securities LLC ("JPMS"), see "Portfolio Activity Detail". Equity securities, fixed income securities, and listed options transactions are generally cleared through JPMCC, a wholly owned subsidiary of JPMS. Please see "Additional Information About Your Accounts" at the end of the Asset Account Statement.

(2) Assets held in Margin Account at JPMCC, member Financial Regulatory Authority ("FINRA") and Securities Insurance Protection Corporation ("SIPC"). The Margin Account Statement reflects brokerage transactions executed by JPMS, see "Portfolio Activity Detail". Such transactions are cleared and carried through JPMCC. Please see disclosures located at the end of this statement package for important information relating to each J.P.Morgan account(s).

Change

In Value

969,126.31

12,279.64

0.00

\$981,405.95

Start on

Page

4

42

50

Client News

J.P. Morgan Securities LLC's (JPMS LLC) and
J.P. Morgan Clearing Corp.'s (JPMCC) Net Capital
and Net Capital Requirements

At June 30, 2013, JPMS LLC's net capital of \$13.8 billion exceeded the minimum regulatory net capital requirement of \$1.8 billion by \$12.0 billion. JPMCC's net capital of \$6.7 billion was approximately 7.9% of aggregate debit items and exceeded the minimum regulatory net capital requirement of \$1.7 billion by \$5.0 billion.

Complete copies of JPMS LLC's and JPMCC's individual unaudited Statement of Financial Condition may be obtained, at no cost, by accessing:

<http://investor.shareholder.com/jpmorganchase/financialcondition.cfm>

Additionally,

you may call 1-866-576-1300 to request a hard copy of the statement.

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Consolidated Statement Page 1

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For the Period 9/1/13 to 9/30/13

Consolidated Summary

INVESTMENT ACCOUNTS

Asset Allocation

Equity

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

(31,880.00)

5,238,045.89

\$5,206,165.89

45.15

\$5,206,211.04

Ending

Market Value

(8,450.00)

6,153,522.44

\$6,145,072.44

42,544.55

\$6,187,616.99

Change

In Value

23,430.00

915,476.55

\$938,906.55

42,499.40

\$981,405.95

Estimated

Current

Annual Income Allocation

100,535.81

\$100,535.81

100%

100%

Current

Portfolio Activity

Beginning Market Value

Net Contributions/Withdrawals

Income & Distributions

Change in Investment Value

Ending Market Value

Accruals

Market Value with Accruals

Period Value

5,206,165.89

1,820,000.00

(304,978.68)

(576,114.77)

\$6,145,072.44
42,544.55
\$6,187,616.99
Year-to-Date
Value
0.00
6,820,000.00
(267,985.48)
(406,942.08)
\$6,145,072.44
42,544.55
\$6,187,616.99

This Consolidated Summary shows all of your investments at J.P. Morgan other than investments we hold in trust for you. These investments may be held in custody or investment management account at JPMorgan Chase Bank, N.A. (the "Bank") or in a brokerage or margin account at J.P. Morgan Clearing Corp. ("JPMCC"). Brokerage and margin accounts are non-discretionary and all investment decisions are made by the client. J.P. Morgan Securities LLC ("JPMS") does not provide advice on asset allocation or investment management services, nor do its personnel take discretion over any client accounts. Such advice and services are provided exclusively by the Bank.

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For the Period 9/1/13 to 9/30/13
Consolidated Summary
INVESTMENT ACCOUNT(S) YEAR-TO-DATE
Portfolio Activity
SOUTHERN TRUST COMPANY, INC
SOUTHERN TRUST COMPANY, INC
Total Value
Income Summary
SOUTHERN TRUST COMPANY, INC
SOUTHERN TRUST COMPANY, INC
Total Value

Account
Number
W97565001
24279849
Beginning
Market Value
0.00
0.00
\$0.00

Account
Number
W97565001
24279849
(\$267,985.48)

¹Unrealized Gain/Loss represents data from the time of account inception to the current statement period.

Net Contributions/
Withdrawals
6,742,600.00
77,400.00
\$6,820,000.00
Income
(267,985.48)
619.07
\$619.07

Income
Other Income
& Receipts
Income &
Distributions
(267,985.48)
(\$267,985.48)

Short-term
Change in
Investment Value
(408,230.59)
1,288.51
(\$406,942.08)
Realized Gain/Loss
Long-term

Ending Market Value

with Accruals

6,108,928.48

78,688.51

\$6,187,616.99

Unrealized

Gain/Loss¹

(417,295.86)

669.44

(\$416,626.42)

CONTINUED

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JPMorgan Chase Bank, N.A.
270 Park Avenue, New York, NY 10017-2014
SOUTHERN TRUST COMPANY, INC ACCT. W97565001
For the Period 9/1/13 to 9/30/13

Asset Account

J.P. Morgan Team

William Sheridan

Justin Nelson

Paul Barrett

Janet Young

Gina Magliocco

Jason Grosse

Online access

Banker

Banker

Investment Specialist

Client Service Team

Client Service Team

Client Service Team

www.jpmorganonline.com

Please see disclosures located at the end of this statement package for important information relating to each J.P.Morgan account(s).


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Holdings

Equity

Cash & Fixed Income

Portfolio Activity

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SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Account Summary

Asset Allocation

Equity

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

0.00

5,139,757.02

\$5,139,757.02

45.15

\$5,139,802.17

Ending

Market Value

1,350.00

6,065,033.93

\$6,066,383.93

42,544.55

\$6,108,928.48

Current

Portfolio Activity

Beginning Market Value

Contributions

Withdrawals & Fees

Securities Transferred In

Net Contributions/Withdrawals

Income & Distributions

Change In Investment Value

Ending Market Value

Accruals

Market Value with Accruals

1,820,000.00

\$1,820,000.00

(304,978.68)

(588,394.41)

\$6,066,383.93

42,544.55

\$6,108,928.48

Period Value

5,139,757.02

Change

In Value

1,350.00

925,276.91

\$926,626.91

42,499.40

\$969,126.31

Year-to-Date

Value

0.00

5,000,000.00

(77,400.00)

1,820,000.00

\$6,742,600.00

(267,985.48)

(408,230.59)

\$6,066,383.93

42,544.55

\$6,108,928.48

Estimated

Current

Annual Income Allocation

1%

100,535.81

\$100,535.81

99%

100%

Equity

Asset Allocation

Cash &

Fixed Income

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SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Account Summary

Income Summary

Currency Gain/Loss

Interest Income

Income

CONTINUED

Current

Period Value

(305,023.83)

45.15

(\$304,978.68)

Year-to-Date

Value

(268,049.90)

64.42

(\$267,985.48)

Unrealized Gain/Loss

To-Date Value

(\$417,295.86)

Cost Summary

Equity

Cash & Fixed Income

Total

6,453,659.16

Cost

955.36

\$6,454,614.52

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SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Equity Summary

Asset Categories

Concentrated & Other Equity

Beginning

Market Value

0.00

Ending

Market Value

1,350.00

Change

In Value

1,350.00

Current

Allocation

1%

Current

Market Value/Cost

Market Value

Cost

Unrealized Gain/Loss

Equity Detail

Price

Concentrated & Other Equity

CHICAGO BOARD OPTIONS EXCHANGE INDEX

CALL 10/16/13 @ 16

Underlying Asset Price = \$16.60

12497K-9L-Z VIX

1.35

10.000

1,350.00

955.36

394.64

Quantity

Value

Adjusted Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Inc.

Accrued Div.

Yield

Period Value

1,350.00

955.36

394.64

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SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Cash & Fixed Income Summary

Beginning

Asset Categories

Cash

Non-US Fixed Income

Complementary Structured Strategies

Foreign Exchange Contracts

Total Value

Market Value/Cost

Market Value

Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Interest

Yield

SUMMARY BY MATURITY

1

Cash & Fixed Income

0-6 months

1-5 years¹

Total Value

1

Market Value

5,447,995.20

0.00

(378,777.13)

70,538.95

\$5,139,757.02

Ending

Market Value

5,358,180.65

1,755,000.00

(1,077,211.99)

29,065.27

\$6,065,033.93

Current

Period Value

6,065,033.93

6,453,659.16

(417,690.50)

100,535.81

42,544.55

3.42%

SUMMARY BY TYPE

Market

Value

4,280,968.66

1,755,000.00

\$6,035,968.66

% of Bond

Portfolio

76%

24%

100%

The years indicate the number of years until the bond is scheduled to mature based on the statement end date. Some bonds may be called, or paid in full, before their stated maturity.

Cash & Fixed Income

Cash

International Bonds

Complementary Structure

Total Value

Market

Value

5,358,180.65

1,755,000.00

(1,077,211.99)

\$6,035,968.66

% of Bond

Portfolio

76%

24%

100%

Change

In Value

(89,814.55)

1,755,000.00

(698,434.86)

(41,473.68)

\$925,276.91

Current

Allocation

69%

29%

1%

99%

Cash

Non-US Fixed Income

Foreign Exchange Contracts

Asset Categories

Cash & Fixed Income as a percentage of your portfolio - 99 %

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SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Cash & Fixed Income Summary

NET FX CONTRACTS EXPOSURE SUMMARY

Value

AUSTRALIA DOLLAR

POUND STERLING

N ZEALAND DOLLAR

US DOLLAR

in Currency

2,000,000.00

4,000,000.00

4,000,000.00

(11,646,735.60)

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SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

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

Cash

US DOLLAR

1.00

5,358,180.65

5,358,180.65

5,358,180.65

535.81

44.55

Non-US Fixed Income

PETROLEOS DE VENEZUELA S

5% OCT 28 2015

DTD 10/28/2009

HELD BY EUROCLEAR

ISIN XS0460546525 SEDOL B5BQGP8

71668A-9B-9

Complementary Structured Strategies

AUD CALL USD PUT

FX EUROPEAN STYLE OPTION

JAN 24, 2014 @ .94

KI @ 0.96 KO @ 0.88

XAUDCA-FK-Z

0.01% ¹

Quantity

Value

Adjusted Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

87.75

2,000,000.00

1,755,000.00

1,800,000.00

(45,000.00)

100,000.00

42,500.00

11.82%

1.47

(10,000,000.00)

(147,468.24)

(96,350.00)

(51,118.24)

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SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Price

Complementary Structured Strategies

AUD CALL USD PUT

FX EUROPEAN STYLE OPTION

FEB 06,2014 @ .92

0.9230 WINDOW KI EXPIRING 13 SEP 13

OPTION KNOCKED IN

XAUDCA-FL-Z

AUD CALL USD PUT

FX EUROPEAN STYLE OPTION

FEB 06, 2014 @ .95

K0@0.902 KI@0.98

XAUDCA-F0-Z UD

AUD PUT USD CALL

FX EUROPEAN STYLE OPTION

JAN 24, 2014 @ .89

WINDOW RKI @ 0.8760 UNTIL 9SEP13

XAUDPA-JE-Z

AUD PUT USD CALL

FX EUROPEAN STYLE OPTION

JAN 24, 2014 @ .89

KI @ 0.84

XAUDPA-JF-Z

CAD CALL USD PUT

FX EUROPEAN STYLE OPTION

FEB 11, 2014 @ 1.02

XCADCA-FG-Z

GBP CALL USD PUT

FX EUROPEAN STYLE OPTION

FEB 06, 2014 @ 1.57

KI @ 1.585 K0 @ 1.53

OPTION KNOCKED IN

XGBPCA-0V-Z

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5.74

(3,000,000.00)

(172,314.12)

(29,908.50)

(142,405.62)

0.99

(4,590,000.00)

(45,568.84)

(58,500.00)

12,931.16

0.94

(5,000,000.00)

(47,240.41)

(51,100.00)

3,859.59
(4,500,000.00)
(43,654.50)
43,654.50
0.93
(5,000,000.00)
(46,251.91)
(59,783.68)
13,531.77
Quantity
Value
Adjusted Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
2.78
(3,000,000.00)
(83,436.57)
(11,040.00)
(72,396.57)

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Price

Complementary Structured Strategies

GBP CALL USD PUT

FX EUROPEAN STYLE OPTION

FEB 06, 2014 @ 1.595

K0@1.575 KI@1.645

XGBPCA-0X-Z BP

GBP PUT USD CALL

FX EUROPEAN STYLE OPTION

FEB 06, 2014 @ 1.58

K0@1.63 KI@1.55

XGBPPA-MH-Z BP

JPY CALL USD PUT

FX EUROPEAN STYLE OPTION

JAN 29, 2014 @ 95.

KI @ 94 K0 @101

XJPYCA-UW-Z

JPY PUT USD CALL

FX EUROPEAN STYLE OP

FEB 06, 2014 @ 102

KI @ 106

XJPYPB-GD-Z

NZD CALL USD PUT

FX EUROPEAN STYLE OPTION

JAN 23, 2014 @ .82

KI @ 0.845 K0 @ 0.768

XNZDCA-DD-Z

2.45

(10,000,000.00)

(244,928.03)

(82,000.00)

(162,928.03)

0.01

(510,000,000.00)

(49,498.01)

(93,500.00)

44,001.99

0.01

(475,000,000.00)

(52,600.74)

(71,250.00)

18,649.26

0.54

(3,000,000.00)

(16,188.63)

(33,860.64)

17,672.01

Quantity

Value

Adjusted Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield

3.28

(3,000,000.00)

(98,269.30)

(58,294.17)

(39,975.13)

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SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Price

Complementary Structured Strategies

NZD CALL USD PUT

FX EUROPEAN STYLE OPTION

FEB 06, 2014 @ .8

K0 @ 0.77

XNZDCA-DE-Z

Total Complementary Structured Strategies

(\$1,077,211.99)

(\$704,521.49)

(\$372,690.50)

\$0.00

0.00%

Quantity

Value

Adjusted Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

3.67

(2,000,000.00)

(73,447.19)

(15,280.00)

(58,167.19)

Market Value

Receivable

Trade Date

Foreign Exchange Contracts

AUSTRALIA DOLLAR

N ZEALAND DOLLAR

N ZEALAND DOLLAR

POUND STERLING

US DOLLAR

US DOLLAR

US DOLLAR

US DOLLAR

Sep. 27 13

Oct. 8 13

Sep. 30 13

Oct. 8 13

Sep. 30 13

Oct. 8 13

Sep. 30 13

Oct. 8 13

AUD

USD

NZD
USD
NZD
USD
GBP
USD
2,000,000.00
(1,863,750.00)
2,000,000.00
(1,664,150.00)
2,000,000.00
(1,650,150.00)
2,000,000.00
(3,229,642.80)
0.931875
0.832075
0.825075
1.614821
0.934509
0.832405
0.832405
1.619291
1,869,017.19
1,863,750.00
1,664,810.56
1,664,150.00
1,664,810.56
1,650,150.00
3,238,581.28
3,229,642.80
5,267.19
660.56
14,660.56
8,938.48
Currency
Settlement Date Counter Currency
Amount
Counter Amount
Contract
Rate
Current Market
Forward Rate
Market Value
Payable
Unrealized
Gain/Loss
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SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Market Value

Receivable

Trade Date

Foreign Exchange Contracts

POUND STERLING

US DOLLAR

Total Foreign Exchange Contracts

Currency

Settlement Date Counter Currency

Amount

Counter Amount

Contract

Rate

Current Market

Forward Rate

Market Value

Payable

Unrealized

Gain/Loss

Sep. 30 13

Oct. 8 13

GBP

USD

2,000,000.00

(3,239,042.80)

1.619521

1.619291

3,238,581.28

3,239,042.80

\$11,675,800.87

\$11,646,735.60

(461.52)

\$29,065.27

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SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Portfolio Activity Summary - U S Dollar

Beginning Cash Balance

Current

Transactions

INFLOWS

Income

Contributions

Foreign Exchange - Inflows

Total Inflows

OUTFLOWS **

Withdrawals

Foreign Exchange - Outflows

Total Outflows

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

(81,630.00)

240,188.64

\$158,558.64

\$5,358,180.65

* Year to date information is calculated on a calendar year basis.

** Your account's standing instructions use a HIGH COST method for relieving assets

from your position

(158,497.00)

817,855.64

\$659,358.64

-(31,907,057.46)

(\$31,907,057.46)

31,658,639.12

\$31,658,684.27

Period

Value

5,447,995.20

45.15

Year-To-Date

Value*

-64.42

5,000,000.00

44,834,010.05

\$49,834,074.47

(77,400.00)

(45,057,852.46)

(\$45,135,252.46)

Current

Securities

Transferred In/Out

Securities Transferred In

Period Value

1,820,000.00

Year-To-Date

Value*

1,820,000.00

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Consolidated Statement Page 15

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Income

9/3

Interest Income

Description

DEPOSIT SWEEP INTEREST FOR 08/01/13 - 08/31/13

@ .01% RATE ON AVG COLLECTED BALANCE OF

\$5,395,628.58 AS OF 09/01/13

Quantity

Cost

Per Unit

Amount

Amount

45.15

Type

Settle Date Selection Method

Foreign Exchange - Inflows

FX Fwd Contract

9/3

9/3

9/3

9/3

9/9

FX Fwd Contract

FX Fwd Contract

FX Fwd Contract

FX Fwd Contract

Description

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL

AUD CONTRACT RATE : 0.901000000 TRADE 8/22/13

VALUE 9/03/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL

GBP CONTRACT RATE : 1.559213000 TRADE 8/22/13

VALUE 9/03/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL

NZD CONTRACT RATE : 0.783000000 TRADE 8/22/13

VALUE 9/03/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL

NZD CONTRACT RATE : 0.777095000 TRADE 8/28/13

VALUE 9/03/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL

AUD CONTRACT RATE : 0.894000000 TRADE 8/29/13

VALUE 9/09/13 (ID: 0AUDPR-AA-8)

(2,000,000.000)

(1,834,280.00)

1,788,000.00

(1,000,000.000)

(778,090.00)

777,095.00

(2,500,000.000)

(1,945,225.00)

1,957,500.00

(1,000,000.000)

(1,549,280.00)

1,559,213.00

Quantity

Cost

(2,000,000.000)

(1,788,740.00)

Amount

1,802,000.00

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SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Type

Settle Date Selection Method

Foreign Exchange - Inflows

FX Fwd Contract

9/11

9/23

9/23

9/23

9/23

9/23

9/23

9/23

9/23

FX Fwd Contract

FX Fwd Contract

Spot FX

Spot FX

Spot FX

Spot FX

Spot FX

Spot FX

Description

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL
AUD CONTRACT RATE : 0.917000000 TRADE 9/04/13
VALUE 9/11/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL
GBP CONTRACT RATE : 1.549000000 TRADE 8/29/13
VALUE 9/23/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL
NZD CONTRACT RATE : 0.777000000 TRADE 8/29/13
VALUE 9/23/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
AUD EXCHANGE RATE .949200000 DEAL 09/19/13
VALUE 09/23/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
GBP EXCHANGE RATE 1.603000000 DEAL 09/19/13
VALUE 09/23/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
GBP EXCHANGE RATE 1.607100000 DEAL 09/19/13
VALUE 09/23/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
NZD EXCHANGE RATE .839000000 DEAL 09/19/13
VALUE 09/23/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
NZD EXCHANGE RATE .839000000 DEAL 09/19/13
VALUE 09/23/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
NZD EXCHANGE RATE .839500000 DEAL 09/19/13
VALUE 09/23/13 (ID: 0NZDPR-AA-5)

(1,000,000.000)
(833,842.30)
839,500.00
(1,000,000.000)
(833,842.31)
839,000.00
(1,000,000.000)
(833,842.31)
839,000.00
(2,000,000.000)
(3,206,499.99)
3,214,200.00
(2,000,000.000)
(3,206,499.99)
3,206,000.00
(1,000,000.000)
(941,300.00)
949,200.00
(3,500,000.000)
(2,918,448.08)
2,719,500.00
(1,000,000.000)
(1,603,250.00)
1,549,000.00
Quantity
Cost
(2,000,000.000)
(1,862,050.00)
Amount
1,834,000.00

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SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Type

Settle Date Selection Method

Foreign Exchange - Inflows

Spot FX

9/25

9/25

9/25

9/27

9/27

9/30

Spot FX

Spot FX

FX Fwd Contract

FX Fwd Contract

Spot FX

Total Foreign Exchange - Inflows

Type

Settle Date Selection Method

Foreign Exchange - Outflows

Spot FX

9/3

Description

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .894370000 DEAL 08/29/13

VALUE 09/03/13 (ID: 0AUDPR-AA-8)

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Consolidated Statement Page 18

Quantity

Cost

2,000,000.000

1,788,740.00

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

AUD EXCHANGE RATE .941000000 DEAL 09/20/13

VALUE 09/25/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

GBP EXCHANGE RATE 1.600400000 DEAL 09/20/13

VALUE 09/25/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

NZD EXCHANGE RATE .836300000 DEAL 09/20/13

VALUE 09/25/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL

AUD CONTRACT RATE : 0.930000000 TRADE 9/10/13

VALUE 9/27/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL

AUD CONTRACT RATE : 0.943000000 TRADE 9/23/13

VALUE 9/27/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

GBP EXCHANGE RATE 1.604120000 DEAL 09/26/13

VALUE 09/30/13 (ID: 0GBPPR-AA-9)

\$31,658,639.12

(2,700.000)

(4,320.95)

4,331.12

(1,000,000.000)

(931,549.93)

943,000.00

(2,000,000.000)

(1,863,099.87)

1,860,000.00

(1,000,000.000)

(824,999.96)

836,300.00

(2,000,000.000)

(3,213,394.51)

3,200,800.00

Quantity

Cost

(1,000,000.000)

(943,215.24)

Amount

941,000.00

Amount

(1,788,740.00)

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Type

Settle Date Selection Method

Foreign Exchange - Outflows

Spot FX

9/3

9/3

9/9

9/11

9/23

9/23

9/23

9/23

9/23

Spot FX

Spot FX

Spot FX

FX Fwd Contract

Spot FX

Spot FX

Spot FX

Spot FX

Description

SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL

USD EXCHANGE RATE 1.549280000 DEAL 08/29/13

VALUE 09/03/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL

USD EXCHANGE RATE .778090000 DEAL 08/29/13

VALUE 09/03/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .917140000 DEAL 09/04/13

VALUE 09/09/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .931025000 DEAL 09/10/13

VALUE 09/11/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL

USD CONTRACT RATE : 1.563633000 TRADE 8/21/13

VALUE 9/23/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL

USD EXCHANGE RATE .830850000 DEAL 09/18/13

VALUE 09/23/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL

USD EXCHANGE RATE .837600000 DEAL 09/19/13

VALUE 09/23/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL

USD EXCHANGE RATE .837800000 DEAL 09/19/13

VALUE 09/23/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .941300000 DEAL 09/20/13

VALUE 09/23/13 (ID: 0AUDPR-AA-8)

1,000,000.000

941,300.00

(941,300.00)

1,000,000.000

837,800.00

(837,800.00)

1,000,000.000

837,600.00

(837,600.00)

3,500,000.000

2,907,975.00

(2,907,975.00)

1,000,000.000

1,603,249.98

(1,563,633.00)

2,000,000.000

1,862,050.00

(1,862,050.00)

2,000,000.000

1,834,280.00

(1,834,280.00)

3,500,000.000

2,723,315.00

(2,723,315.00)

Quantity

Cost

1,000,000.000

1,549,280.00

Amount

(1,549,280.00)

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SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Type

Settle Date Selection Method

Foreign Exchange - Outflows

Spot FX

9/23

9/23

9/23

9/25

9/25

9/25

9/25

9/25

9/25

Spot FX

Spot FX

FX Fwd Contract

FX Fwd Contract

FX Fwd Contract

Spot FX

Spot FX

Spot FX

Description

SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL

USD EXCHANGE RATE 1.600600000 DEAL 09/20/13

VALUE 09/23/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL

USD EXCHANGE RATE .836600000 DEAL 09/20/13

VALUE 09/23/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL

USD EXCHANGE RATE 1.605900000 DEAL 09/23/13

VALUE 09/23/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL

USD CONTRACT RATE : 1.605140000 TRADE 9/18/13

VALUE 9/25/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL

USD CONTRACT RATE : 0.830746000 TRADE 9/18/13

VALUE 9/25/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL

USD CONTRACT RATE : 0.836796000 TRADE 9/18/13

VALUE 9/25/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .944130000 DEAL 09/23/13

VALUE 09/25/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL

USD EXCHANGE RATE 1.604900000 DEAL 09/23/13

VALUE 09/25/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .943130000 DEAL 09/23/13

VALUE 09/25/13 (ID: 0AUDPR-AA-8)

1,000,000.000

943,130.00

(943,130.00)

4,060.000

6,515.89

(6,515.89)

7,740.000

7,307.57

(7,307.57)

500,000.000

412,499.98

(418,398.00)

500,000.000

412,499.98

(415,373.00)

2,000,000.000

3,213,599.96

(3,210,280.00)

2,000,000.000

3,211,800.00

(3,211,800.00)

1,000,000.000

836,600.00

(836,600.00)

Quantity

Cost

2,000,000.000

3,201,200.00

Amount

(3,201,200.00)

Account W97565001 Page 17 of 38

Consolidated Statement Page 20

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Type

Settle Date Selection Method

Foreign Exchange - Outflows

FX Fwd Contract

9/27

9/27

FX Fwd Contract

Description

SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL

USD CONTRACT RATE : 0.921900000 TRADE 9/13/13

VALUE 9/27/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL

USD CONTRACT RATE : 0.944290000 TRADE 9/18/13

VALUE 9/27/13 (ID: 0AUDPR-AA-8)

Total Foreign Exchange - Outflows

SECURITIES TRANSFERRED IN/OUT

Notes:

Settle Date Selection Method

Securities Transferred In

9/25

Receipt of Assets

Description

PETROLEOS DE VENEZUELA S 5% OCT 28 2015 DTD

10/28/2009 HELD BY EUROCLEAR ISIN XS0460546525

SEDOL B5BQGP8 (ID: 71668A-9B-9)

(\$31,907,057.46)

2,000,000.000

1,863,099.87

(1,888,580.00)

Quantity

Cost

1,000,000.000

931,549.93

Amount

(921,900.00)

* Transaction Market Value is representative of the prior trading day's market value. This is for informational purposes only and is not to be used for any financial or tax purposes. The Transaction Market Value shown is in USD.

Type

Quantity

Cost

2,000,000.000

1,800,000.00

Transaction

Market Value *

1,820,000.00

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SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

TRADE ACTIVITY

Note:

Trade Date

Settle Date

C indicates Currency Gain/Loss

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

9/9

9/11

9/19

9/23

Option Buyback NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT

FIFO

24, 2013 @ .8 KO @ 0.84 REPURCHASE OF WRITTEN

FX OPTION (ID: XNZDPA-EV-Z)

Option Buyback NZD PUT USD CALL FX EUROPEAN STYLE OPTION JAN

FIFO

23, 2014 @ .79 KI @ 0.75 REPURCHASE OF WRITTEN

FX OPTION (ID: XNZDPA-FA-Z)

Total Settled Sales/Maturities/Redemptions

(\$81,630.00)

\$121,464.00

\$39,834.00 C

5,000,000.000

0.009

(45,030.00)

78,144.00

33,114.00 C

Quantity

3,000,000.000

Per Unit

Amount

0.012

Proceeds

(36,600.00)

Cost

43,320.00

Realized

Gain/Loss

6,720.00 C

Trade Date

Settle Date

9/3

9/5

Type

Description

Settled Securities Purchased

Write Option

AUD CALL USD PUT FX EUROPEAN STYLE OPTION FEB
06,2014 @ .92 0.9230 WINDOW KI EXPIRING 13 SEP
13 WRITTEN FX OPTION CALL 5,000,000.00 AUD PUT
4,600,000.00 USD (ID: XAUDCA-FL-Z)

9/10

9/12

9/10

9/12

Write Option

AUD PUT USD CALL FX EUROPEAN STYLE OPTION JAN
24, 2014 @ .89 KI @ 0.84 WRITTEN FX OPTION PUT
5,000,000.00 AUD CALL 4,450,000.00 USD
(ID: XAUDPA-JF-Z)

Write Option

NZD PUT USD CALL FX EUROPEAN STYLE OPTION JAN
23, 2014 @ .79 KI @ 0.75 WRITTEN FX OPTION PUT
5,000,000.00 NZD CALL 3,950,000.00 USD
(ID: XNZDPA-FA-Z)

(5,000,000.000)

0.016

78,144.00

(5,000,000.000)

0.01

51,100.00

Quantity

(5,000,000.000)

Per Unit

Amount

0.004

Market Cost

18,400.00

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Consolidated Statement Page 22

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Trade Date

Settle Date

9/11

9/13

9/27

9/30

Type

Settled Securities Purchased

Write Option

Description

JPY PUT USD CALL FX EUROPEAN STYLE OP FEB 06,

2014 @ 102 KI @ 106 WRITTEN FX OPTION PUT

510,000,000.00 JPY CALL 5,000,000.00 USD

(ID: XJPYPB-GD-Z)

Purchase Option CHICAGO BOARD OPTIONS EXCHANGE INDEX CALL

10/16/13 @ 16 (ID: 12497K-9L-Z)

Total Settled Securities Purchased

10.000

95.536

(955.36)

\$240,188.64

Quantity

(510,000,000.000)

Per Unit

Amount

Market Cost

93,500.00

Account W97565001 Page 20 of 38

Consolidated Statement Page 23

SOUTHERN TRUST COMPANY, INC ACCT. W97565001
For the Period 9/1/13 to 9/30/13
Portfolio Activity Summary - Australia Dollar
Beginning Cash Balance
US Dollar Value

Current
Transactions
INFLOWS
Total Inflows
Foreign Exchange - Inflows

OUTFLOWS **
Total Outflows
Period Value
-10,171,457.37
\$10,171,457.37

Foreign
Exchange - Outflows

TRADE ACTIVITY
Settled Sales/Maturities/Redemptions
Settled Securities Purchased
Total Trade Activity
Ending Cash Balance

(67,093.72)
59,783.68
(\$7,310.04)
-(67,093.72)
59,783.68
(\$7,310.04)
-(71,040.00)
63,300.00
(7,740.00)
0.00

*

Year to date information is calculated on a calendar year basis.

** Your account's standing instructions use a HIGH COST method for relieving
assets

from your position
(71,040.00)
63,300.00
(7,740.00)
-(10,169,919.80)
(\$10,169,919.80)

Year-To-Date
Value*
-12,868,657.37
\$12,868,657.37
(12,863,455.80)
(\$12,863,455.80)

Local
Value
Current

Period Value
0.00
11,007,740.00
11,007,740.00
(11,000,000.00)
(11,000,000.00)
Year-To-Date
Value*
-14,007,740.00
14,007,740.00
(14,000,000.00)
(14,000,000.00)

Account

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SOUTHERN TRUST COMPANY, INC ACCT. W97565001
For the Period 9/1/13 to 9/30/13
Portfolio Activity Detail - Australia Dollar
INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Foreign Exchange - Inflows

Spot FX

9/3

9/9

9/11

9/23

9/25

9/25

9/27

9/27

Spot FX

Spot FX

Spot FX

Spot FX

Spot FX

FX Fwd Contract

FX Fwd Contract

Total Foreign Exchange - Inflows

Account W97565001 Page 22 of 38

Description

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .894370000 DEAL 08/29/13

VALUE 09/03/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .917140000 DEAL 09/04/13

VALUE 09/09/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .931025000 DEAL 09/10/13

VALUE 09/11/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .941300000 DEAL 09/20/13

VALUE 09/23/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .944130000 DEAL 09/23/13

VALUE 09/25/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL

USD EXCHANGE RATE .943130000 DEAL 09/23/13

VALUE 09/25/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL

USD CONTRACT RATE : 0.921900000 TRADE 9/13/13

VALUE 9/27/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL

USD CONTRACT RATE : 0.944290000 TRADE 9/18/13

VALUE 9/27/13 (ID: 0AUDPR-AA-8)

\$10,171,457.37

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\$0.00
(1,888,580.000)
1,863,099.87
2,000,000.00
(921,900.000)
931,549.93
1,000,000.00
(943,130.000)
943,130.00
1,000,000.00
(7,307.570)
7,307.57
7,740.00
(941,300.000)
941,300.00
1,000,000.00
(1,862,050.000)
1,862,050.00
2,000,000.00
(1,834,280.000)
1,834,280.00
2,000,000.00
Quantity
(1,788,740.000)
Amount USD
Local Value
1,788,740.00
2,000,000.00
Currency
Gain/Loss USD

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Type

Settle Date Selection Method

Foreign Exchange - Outflows

FX Fwd Contract

9/3

9/9

9/11

9/23

9/25

9/27

9/27

FX Fwd Contract

FX Fwd Contract

Spot FX

Spot FX

FX Fwd Contract

FX Fwd Contract

Description

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL
AUD CONTRACT RATE : 0.901000000 TRADE 8/22/13
VALUE 9/03/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL
AUD CONTRACT RATE : 0.894000000 TRADE 8/29/13
VALUE 9/09/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL
AUD CONTRACT RATE : 0.917000000 TRADE 9/04/13
VALUE 9/11/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
AUD EXCHANGE RATE .949200000 DEAL 09/19/13
VALUE 09/23/13 (ID: 0AUDPR-AA-8)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
AUD EXCHANGE RATE .941000000 DEAL 09/20/13
VALUE 09/25/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL
AUD CONTRACT RATE : 0.930000000 TRADE 9/10/13
VALUE 9/27/13 (ID: 0AUDPR-AA-8)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL
AUD CONTRACT RATE : 0.943000000 TRADE 9/23/13
VALUE 9/27/13 (ID: 0AUDPR-AA-8)

Total Foreign Exchange - Outflows

(\$10,169,919.80)

\$39,714.47

943,000.000

(931,549.93)

(1,000,000.00)

1,860,000.000

(1,863,099.87)

(2,000,000.00)

941,000.000

(941,000.00)
(1,000,000.00)
(2,215.24)
949,200.000
(949,200.00)
(1,000,000.00)
7,900.00
1,834,000.000
(1,862,050.00)
(2,000,000.00)
1,049.87
1,788,000.000
(1,834,280.00)
(2,000,000.00)
9,519.93
Quantity
1,802,000.000
Amount USD
Local Value
(1,788,740.00)
(2,000,000.00)
Currency
Gain/Loss USD
23,459.91

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Consolidated Statement Page 26

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

TRADE ACTIVITY - Australia Dollar

C indicates Currency Gain/Loss

Note:

Per Unit

Trade Date

Settle Date

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

9/23

9/25

FIFO

Quantity

Option Buyback AUD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 2,000,000.000

06,2014 @ .92 0.9230 WINDOW KI EXPIRING 13 SEP

13 OPTION KNOCKEDIN REPURCHASE OF WRITTEN FX

OPTION (ID: XAUDCA-FL-Z)

Amount USD

Local Value

0.034

Proceeds USD

Local Value

(67,093.72)

(71,040.00)

Cost USD

Realized

Local Value Gain/Loss USD

7,360.00

(59,733.72) C

Per Unit

Market

Trade Date

Settle Date

9/23

9/25

9/23

9/25

Type

Settled Securities Purchased

Sale

Description

AUD CALL USD PUT FX EUROPEAN STYLE OPTION FEB

06,2014 @ .92 0.9230 WINDOW KI EXPIRING 13 SEP

13 OPTION KNOCKEDIN REPURCHASE OF WRITTEN FX

OPTION (ID: 0AUDPR-AA-8)

Write Option

AUD CALL USD PUT FX EUROPEAN STYLE OPTION FEB (5,000,000.000)

06, 2014 @ .95 KO@0.902 KI@0.98 WRITTEN FX

OPTION CALL 5,000,000.00 AUD PUT 4,750,000.00

USD (ID: XAUDCA-F0-Z)
Total Settled Securities Purchased (USD)
\$59,783.68
\$87.71
0.012
1.266
59,783.68
63,300.00
Quantity
(71,040.000)
Amount USD
Local Value
Cost USD
Local Value
Currency
Gain/Loss USD
87.71
Account W97565001 Page 24 of 38
Consolidated Statement Page 27

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Portfolio Activity Summary - Japanese Yen

Beginning Cash Balance

US Dollar Value

Current

Transactions

INFLOWS

Total Inflows

Foreign Exchange - Inflows

\$0.00

OUTFLOWS **

Total Outflows

Foreign Exchange - Outflows

\$0.00

Ending Cash Balance

-Period

Value

-Year-To-Date

Value*

-3,900,000.00

\$3,900,000.00

(3,917,628.93)

(\$3,917,628.93)

-Local

Value

Current

Period Value

0.00

Year-To-Date

Value*

-0.00

381,342,000.00

381,342,000.00

0.00

0.00

*

Year to date information is calculated on a calendar year basis.

** Your account's standing instructions use a HIGH COST method for relieving assets

from your position

(381,342,000.00)

(381,342,000.00)

-Account

W97565001 Page 25 of 38

Consolidated Statement Page 28

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Portfolio Activity Detail - Japanese Yen

TRADE ACTIVITY - Japanese Yen

Note:

C indicates Currency Gain/Loss

Per Unit

Trade Date

Settle Date

9/3

9/3

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Expired Option

High Cost

Quantity

JPY CALL USD PUT FX EUROPEAN STYLE OPTION FEB 285,000,000.000

06, 2014 @ 95. KO @ 99.35 EXPIRATION OF WRITTEN

FX OPTION OPTION KNOCKED OUT (ID: XJPYCA-VC-Z)

Amount USD

Local Value

Proceeds USD

Local Value

Cost USD

Realized

Local Value Gain/Loss USD

28,200.00

28,200.00 C

Account W97565001 Page 26 of 38

Consolidated Statement Page 29

SOUTHERN TRUST COMPANY, INC ACCT. W97565001
For the Period 9/1/13 to 9/30/13
Portfolio Activity Summary - N Zealand Dollar
Beginning Cash Balance
US Dollar Value

Current
Transactions
INFLOWS
Total Inflows
Foreign Exchange - Inflows

OUTFLOWS **
Total Outflows
Period Value
-8,968,289.96
\$8,968,289.96
Foreign
Exchange - Outflows
Ending Cash Balance

(8,995,563.08)
(\$8,995,563.08)
-Year-To-Date
Value*
-15,521,884.96
\$15,521,884.96
(15,555,644.08)
(\$15,555,644.08)

-Local
Value
Current
Period Value
0.00
11,000,000.00
11,000,000.00
(11,000,000.00)
(11,000,000.00)
0.00

* Year to date information is calculated on a calendar year basis.
** Your account's standing instructions use a HIGH COST method for relieving
assets
from your position

Year-To-Date
Value*
-19,300,000.00
19,300,000.00
(19,300,000.00)
(19,300,000.00)
-Account

SOUTHERN TRUST COMPANY, INC ACCT. W97565001
For the Period 9/1/13 to 9/30/13
Portfolio Activity Detail - N Zealand Dollar
INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Foreign Exchange - Inflows

Spot FX

9/3

9/23

9/23

9/23

9/23

9/25

9/25

Spot FX

Spot FX

Spot FX

Spot FX

FX Fwd Contract

FX Fwd Contract

Total Foreign Exchange - Inflows

Description

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL

USD EXCHANGE RATE .778090000 DEAL 08/29/13

VALUE 09/03/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL

USD EXCHANGE RATE .830850000 DEAL 09/18/13

VALUE 09/23/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL

USD EXCHANGE RATE .837600000 DEAL 09/19/13

VALUE 09/23/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL

USD EXCHANGE RATE .837800000 DEAL 09/19/13

VALUE 09/23/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL

USD EXCHANGE RATE .836600000 DEAL 09/20/13

VALUE 09/23/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL

USD CONTRACT RATE : 0.830746000 TRADE 9/18/13

VALUE 9/25/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL

USD CONTRACT RATE : 0.836796000 TRADE 9/18/13

VALUE 9/25/13 (ID: 0NZDPR-AA-5)

\$8,968,289.96

\$0.00

(418,398.000)

412,499.98

500,000.00

(415,373.000)

412,499.98

500,000.00
(836,600.000)
836,600.00
1,000,000.00
(837,800.000)
837,800.00
1,000,000.00
(837,600.000)
837,600.00
1,000,000.00
(2,907,975.000)
2,907,975.00
3,500,000.00
Quantity
(2,723,315.000)
Amount USD
Local Value
2,723,315.00
3,500,000.00
Currency
Gain/Loss USD
Account W97565001 Page 28 of 38
Consolidated Statement Page 31

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Type

Settle Date Selection Method

Foreign Exchange - Outflows

FX Fwd Contract

9/3

9/3

9/23

9/23

9/23

9/23

9/25

FX Fwd Contract

FX Fwd Contract

Spot FX

Spot FX

Spot FX

Spot FX

Description

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL
NZD CONTRACT RATE : 0.783000000 TRADE 8/22/13
VALUE 9/03/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL
NZD CONTRACT RATE : 0.777095000 TRADE 8/28/13
VALUE 9/03/13 (ID: 0NZDPR-AA-5)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL
NZD CONTRACT RATE : 0.777000000 TRADE 8/29/13
VALUE 9/23/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
NZD EXCHANGE RATE .839000000 DEAL 09/19/13
VALUE 09/23/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
NZD EXCHANGE RATE .839000000 DEAL 09/19/13
VALUE 09/23/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
NZD EXCHANGE RATE .839500000 DEAL 09/19/13
VALUE 09/23/13 (ID: 0NZDPR-AA-5)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
NZD EXCHANGE RATE .836300000 DEAL 09/20/13
VALUE 09/25/13 (ID: 0NZDPR-AA-5)

Total Foreign Exchange - Outflows

(\$8,995,563.08)

\$45,884.60

836,300.000

(836,300.00)

(1,000,000.00)

11,300.04

839,500.000

(839,500.00)

(1,000,000.00)

5,657.70
839,000.000
(839,000.00)
(1,000,000.00)
5,157.69
839,000.000
(839,000.00)
(1,000,000.00)
5,157.69
2,719,500.000
(2,918,448.08)
(3,500,000.00)
11,401.76
777,095.000
(778,090.00)
(1,000,000.00)
2,059.92
Quantity
1,957,500.000
Amount USD
Local Value
(1,945,225.00)
(2,500,000.00)
Currency
Gain/Loss USD
5,149.80

Account W97565001 Page 29 of 38
Consolidated Statement Page 32

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Portfolio Activity Summary - Pound Sterling

Beginning Cash Balance

US Dollar Value

Current

Transactions

INFLOWS

Total Inflows

Foreign Exchange - Inflows

OUTFLOWS **

Total Outflows

Period Value

-12,785,645.83

\$12,785,645.83

Foreign

Exchange - Outflows

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

4,320.95

(6,509.19)

(\$2,188.24)

-4,320.95

(6,509.19)

(\$2,188.24)

-2,700.00

(4,060.00)

(1,360.00)

0.00

*

Year to date information is calculated on a calendar year basis.

** Your account's standing instructions use a HIGH COST method for relieving assets

from your position

2,700.00

(4,060.00)

(1,360.00)

-(12,777,861.12)

(\$12,777,861.12)

Year-To-Date

Value*

-12,785,645.83

\$12,785,645.83

(12,777,861.12)

(\$12,777,861.12)

Local

Value

Current

Period Value
0.00
8,004,060.00
8,004,060.00
(8,002,700.00)
(8,002,700.00)

Year-To-Date
Value*
-8,004,060.00
8,004,060.00
(8,002,700.00)
(8,002,700.00)

Account
W97565001 Page 30 of 38
Consolidated Statement Page 33

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Portfolio Activity Detail - Pound Sterling

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

Foreign Exchange - Inflows

Spot FX

9/3

9/23

9/23

9/23

9/25

9/25

FX Fwd Contract

Spot FX

Spot FX

FX Fwd Contract

Spot FX

Total Foreign Exchange - Inflows

Description

SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL

USD EXCHANGE RATE 1.549280000 DEAL 08/29/13

VALUE 09/03/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL

USD CONTRACT RATE : 1.563633000 TRADE 8/21/13

VALUE 9/23/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL

USD EXCHANGE RATE 1.600600000 DEAL 09/20/13

VALUE 09/23/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL

USD EXCHANGE RATE 1.605900000 DEAL 09/23/13

VALUE 09/23/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL

USD CONTRACT RATE : 1.605140000 TRADE 9/18/13

VALUE 9/25/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL

USD EXCHANGE RATE 1.604900000 DEAL 09/23/13

VALUE 09/25/13 (ID: 0GBPPR-AA-9)

\$12,785,645.83

\$0.00

(6,515.890)

6,515.89

4,060.00

(3,210,280.000)

3,213,599.96

2,000,000.00

(3,211,800.000)

3,211,800.00

2,000,000.00

(3,201,200.000)

3,201,200.00
2,000,000.00
(1,563,633.000)
1,603,249.98
1,000,000.00
Quantity
(1,549,280.000)
Amount USD
Local Value
1,549,280.00
1,000,000.00
Currency
Gain/Loss USD

Account W97565001 Page 31 of 38
Consolidated Statement Page 34

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Type

Settle Date Selection Method

Foreign Exchange - Outflows

FX Fwd Contract

9/3

9/23

9/23

9/23

9/25

9/30

FX Fwd Contract

Spot FX

Spot FX

Spot FX

Spot FX

Description

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL

GBP CONTRACT RATE : 1.559213000 TRADE 8/22/13

VALUE 9/03/13 (ID: 0GBPPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL

GBP CONTRACT RATE : 1.549000000 TRADE 8/29/13

VALUE 9/23/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

GBP EXCHANGE RATE 1.603000000 DEAL 09/19/13

VALUE 09/23/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

GBP EXCHANGE RATE 1.607100000 DEAL 09/19/13

VALUE 09/23/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

GBP EXCHANGE RATE 1.600400000 DEAL 09/20/13

VALUE 09/25/13 (ID: 0GBPPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

GBP EXCHANGE RATE 1.604120000 DEAL 09/26/13

VALUE 09/30/13 (ID: 0GBPPR-AA-9)

Total Foreign Exchange - Outflows

(\$12,777,861.12)

(\$1,514.38)

4,331.120

(4,331.12)

(2,700.00)

10.17

3,200,800.000

(3,200,800.00)

(2,000,000.00)

(12,594.51)

3,214,200.000

(3,214,200.00)

(2,000,000.00)

7,700.01

3,206,000.000
(3,206,000.00)
(2,000,000.00)
(499.99)
1,549,000.000
(1,603,250.00)
(1,000,000.00)
(0.02)

Quantity
1,559,213.000
Amount USD
Local Value
(1,549,280.00)
(1,000,000.00)
Currency
Gain/Loss USD
3,869.96

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Consolidated Statement Page 35

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

TRADE ACTIVITY - Pound Sterling

C indicates Currency Gain/Loss

Note:

Per Unit

Trade Date

Settle Date

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

9/23

9/25

9/23

9/26

FIFO

Option Buyback ENTRY REVERSED ON 09/26/2013 GBP CALL USD PUT

FX EUROPEAN STYLE OPTION FEB 06, 2014 @ 1.57 KI

@ 1.585 KO @ 1.53 OPTION KNOCKED IN REPURCHASE

OF WRITTEN FX OPTION (ID: XGBPCA-0V-Z)

Option Buyback TO REVERSE ENTRY OF 09/25/2013 GBP CALL USD PUT

(2,000,000.000)

FX EUROPEAN STYLE OPTION FEB 06, 2014 @ 1.57 KI

High Cost

@ 1.585 KO @ 1.53 OPTION KNOCKED IN REPURCHASE

OF WRITTEN FX OPTION AS OF 09/25/13

(ID: XGBPCA-0V-Z)

9/26

9/30

9/26

9/30

Option Buyback GBP CALL USD PUT FX EUROPEAN STYLE OPTION FEB 2,000,000.000

06, 2014 @ 1.57 KI @ 1.585 KO @ 1.53 OPTION

FIFO

KNOCKED IN REPURCHASE OF WRITTEN FX OPTION

(ID: XGBPCA-0V-Z)

Sell Option

FIFO

GBP CALL USD PUT FX EUROPEAN STYLE OPTION FEB (2,000,000.000)

06, 2014 @ 1.57 RESALE OF PURCHASED FX OPTION

(ID: XGBPCA-0Y-Z)

Total Settled Sales/Maturities/Redemptions (USD)

0.049

98,485.54

61,540.00

\$4,320.95

(98,664.00)

(61,540.00)

(\$78,725.00)

(178.46) C

(\$74,404.05) C

0.047
(94,164.59)
(58,840.00)
19,939.00
(74,225.59) C
0.049
98,664.00
61,540.00
(19,939.00)
78,725.00 C
Quantity
2,000,000.000
Amount USD
Local Value
0.049
Proceeds USD
Local Value
(98,664.00)
(61,540.00)
Cost USD
Realized
Local Value Gain/Loss USD
19,939.00
(78,725.00) C
Account W97565001 Page 33 of 38
Consolidated Statement Page 36

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Per Unit

Trade Date

Settle Date

9/23

9/25

9/23

9/25

9/23

9/25

9/23

9/26

Type

Settled Securities Purchased

Write Option

Description

Quantity

GBP CALL USD PUT FX EUROPEAN STYLE OPTION FEB (3,000,000.000)
06, 2014 @ 1.595 KO@1.575 KI@1.645 WRITTEN FX
OPTION CALL 3,000,000.00 GBP PUT 4,785,000.00
USD (ID: XGBPCA-0X-Z)

Write Option

GBP PUT USD CALL FX EUROPEAN STYLE OPTION FEB (3,000,000.000)
06, 2014 @ 1.58 KO@1.63 KI@1.55 WRITTEN FX
OPTION PUT 3,000,000.00 GBP CALL 4,740,000.00
USD (ID: XGBPPA-MH-Z)

Sale

ENTRY REVERSED ON 09/26/2013 GBP CALL USD PUT
FX EUROPEAN STYLE OPTION FEB 06, 2014 @ 1.57 KI
@ 1.585 KO @ 1.53 OPTION KNOCKED IN REPURCHASE
OF WRITTEN FX OPTION (ID: 0GBPPR-AA-9)

Sale

TO REVERSE ENTRY OF 09/25/2013 GBP CALL USD PUT
FX EUROPEAN STYLE OPTION FEB 06, 2014 @ 1.57 KI
@ 1.585 KO @ 1.53 OPTION KNOCKED IN REPURCHASE
OF WRITTEN FX OPTION AS OF 09/25/13

(ID: 0GBPPR-AA-9)

9/23

9/26

9/26

9/30

Purchase Option GBP CALL USD PUT FX EUROPEAN STYLE OPTION FEB 2,000,000.000
06, 2014 @ 1.57 PURCHASED FX OPTION CALL
2,000,000.00 GBP PUT 3,140,000.00 USD AS OF
09/25/13 (ID: XGBPCA-0Y-Z)

Sale

GBP CALL USD PUT FX EUROPEAN STYLE OPTION FEB
06, 2014 @ 1.57 KI @ 1.585 KO @ 1.53 OPTION
KNOCKED IN REPURCHASE OF WRITTEN FX OPTION
(ID: 0GBPPR-AA-9)

Total Settled Securities Purchased (USD)

(\$6,509.19)

(\$212.15)

(58,840.000)

0.049

3.077

(98,664.00)

(61,540.00)

(212.15)

61,540.000

212.15

(61,540.000)

(212.15)

0.011

0.704

33,860.64

21,120.00

Amount USD

Local Value

0.019

1.212

Market

Cost USD

Local Value

58,294.17

36,360.00

Currency

Gain/Loss USD

Account W97565001 Page 34 of 38

Consolidated Statement Page 37

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Settled Foreign Exchange Contracts

Currency

Trade Date

Settle Date Counter Currency

Trade Related

AUSTRALIA DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

POUND STERLING

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

POUND STERLING

U S DOLLAR

Speculative

N ZEALAND DOLLAR

U S DOLLAR

Aug. 28 13

Sep. 3 13

NZD

USD

(1,000,000.00)

777,095.00

0.777095

0.778090

777,095.00

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(778,090.00)

Consolidated Statement Page 38

(995.00)

Sep. 19 13

Sep. 23 13

Sep. 19 13

Sep. 23 13

Sep. 19 13

Sep. 23 13

Sep. 19 13

Sep. 23 13

Sep. 19 13
Sep. 23 13
Sep. 19 13
Sep. 23 13
Sep. 23 13
Sep. 23 13
Sep. 23 13
Sep. 25 13
Sep. 23 13
Sep. 25 13
Sep. 26 13
Sep. 30 13
AUD
USD
GBP
USD
GBP
USD
NZD
USD
NZD
USD
NZD
USD
GBP
USD
AUD
USD
GBP
USD
GBP
USD
(1,000,000.00)
949,200.00
(2,000,000.00)
3,206,000.00
(2,000,000.00)
3,214,200.00
(1,000,000.00)
839,000.00
(1,000,000.00)
839,000.00
(1,000,000.00)
839,500.00
2,000,000.00
(3,211,800.00)
7,740.00
(7,307.57)
4,060.00
(6,515.89)
(2,700.00)

4,331.12
0.949200
1.603000
1.607100
0.839000
0.839000
0.839500
1.605900
0.944130
1.604900
1.604120
0.941300
1.603250
1.603250
0.833842
0.833842
0.833842
1.605900
0.944130
1.604900
1.600352
949,200.00
3,206,000.00
3,214,200.00
839,000.00
839,000.00
839,500.00
(3,211,800.00)
(7,307.57)
(6,515.89)
4,331.12
(941,300.00)
(3,206,499.99)
(3,206,499.99)
(833,842.31)
(833,842.31)
(833,842.30)
3,211,800.00
7,307.57
6,515.89
(4,320.95)
10.17
7,900.00
(499.99)
7,700.01
5,157.69
5,157.69
5,657.70

Amount

Counter Amount Contract Rate Revaluation Rate
Contracted Base

Amount USD
Revalued
Amount USD
Currency G/L

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Trade Date

Speculative

AUSTRALIA DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

Sep. 10 13

Sep. 11 13

Aug. 21 13

Sep. 23 13

Sep. 18 13

Sep. 23 13

Sep. 19 13

Sep. 23 13

Sep. 19 13

Sep. 23 13

Sep. 20 13

Sep. 23 13

Sep. 20 13

Sep. 23 13

Sep. 20 13

Sep. 23 13

Sep. 18 13

Sep. 25 13

Sep. 18 13

Sep. 25 13

Sep. 18 13

Sep. 25 13
Sep. 20 13
Sep. 25 13
Sep. 20 13
Sep. 25 13
AUD
USD
GBP
USD
NZD
USD
NZD
USD
NZD
USD
AUD
USD
GBP
USD
NZD
USD
GBP
USD
NZD
USD
NZD
USD
AUD
USD
GBP
USD
2,000,000.00
(1,862,050.00)
1,000,000.00
(1,563,633.00)
3,500,000.00
(2,907,975.00)
1,000,000.00
(837,600.00)
1,000,000.00
(837,800.00)
1,000,000.00
(941,300.00)
2,000,000.00
(3,201,200.00)
1,000,000.00
(836,600.00)
2,000,000.00
(3,210,280.00)
500,000.00
(415,373.00)

500,000.00
(418,398.00)
(1,000,000.00)
941,000.00
(2,000,000.00)
3,200,800.00
0.931025
1.563633
0.830850
0.837600
0.837800
0.941300
1.600600
0.836600
1.605140
0.830746
0.836796
0.941000
1.600400
0.931025
1.603250
0.830850
0.837600
0.837800
0.941300
1.600600
0.836600
1.606800
0.825000
0.825000
0.943215
1.606697
(1,862,050.00)
(1,563,633.00)
(2,907,975.00)
(837,600.00)
(837,800.00)
(941,300.00)
(3,201,200.00)
(836,600.00)
(3,210,280.00)
(415,373.00)
(418,398.00)
941,000.00
3,200,800.00
1,862,050.00
1,603,249.98
2,907,975.00
837,600.00
837,800.00
941,300.00

3,201,200.00
836,600.00
3,213,599.96
412,499.98
412,499.98
(943,215.24)
(3,213,394.51)

3,319.96
(2,873.02)
(5,898.02)
(2,215.24)
(12,594.51)
39,616.98

Currency

Settle Date Counter Currency

Amount

Counter Amount Contract Rate Revaluation Rate

Contracted Base

Amount USD

Revalued

Amount USD

Currency G/L

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SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Trade Date

Speculative

N ZEALAND DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

Hedge

AUSTRALIA DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

Aug. 22 13

Sep. 3 13

Aug. 22 13

Sep. 3 13

Aug. 22 13

Sep. 3 13

Aug. 29 13

Sep. 3 13

Aug. 29 13

Sep. 3 13

Aug. 29 13

Sep. 3 13

Aug. 29 13

Sep. 9 13

Sep. 4 13

Sep. 9 13

AUD

USD

GBP

USD

NZD

USD

AUD
USD
GBP
USD
NZD
USD
AUD
USD
AUD
USD
(2,000,000.00)
1,802,000.00
(1,000,000.00)
1,559,213.00
(2,500,000.00)
1,957,500.00
2,000,000.00
(1,788,740.00)
1,000,000.00
(1,549,280.00)
3,500,000.00
(2,723,315.00)
(2,000,000.00)
1,788,000.00
2,000,000.00
(1,834,280.00)
0.901000
1.559213
0.783000
0.894370
1.549280
0.778090
0.894000
0.917140
0.894370
1.549280
0.778090
0.894370
1.549280
0.778090
0.917140
0.917140
1,802,000.00
1,559,213.00
1,957,500.00
(1,788,740.00)
(1,549,280.00)
(2,723,315.00)
1,788,000.00
(1,834,280.00)

(1,788,740.00)
(1,549,280.00)
(1,945,225.00)
1,788,740.00
1,549,280.00
2,723,315.00
(1,834,280.00)
1,834,280.00

Consolidated Statement Page 40

(46,280.00)
13,260.00
9,933.00
12,275.00
Sep. 20 13
Sep. 25 13
Sep. 10 13
Sep. 27 13
Sep. 13 13
Sep. 27 13
Sep. 18 13
Sep. 27 13

NZD

USD

AUD

USD

AUD

USD

AUD

USD

(1,000,000.00)
836,300.00
(2,000,000.00)
1,860,000.00
1,000,000.00
(921,900.00)
2,000,000.00
(1,888,580.00)

0.836300

0.930000

0.921900

0.944290

0.825000

0.931550

0.931550

0.931550

836,300.00

1,860,000.00

(921,900.00)

(1,888,580.00)

(824,999.96)

(1,863,099.87)

931,549.93

1,863,099.87

11,300.04

(3,099.87)

9,649.93

(25,480.13)

Currency

Settle Date Counter Currency

Amount

Counter Amount Contract Rate Revaluation Rate

Contracted Base

Amount USD

Revalued

Amount USD

Currency G/L

SOUTHERN TRUST COMPANY, INC ACCT. W97565001

For the Period 9/1/13 to 9/30/13

Trade Date

Hedge

AUSTRALIA DOLLAR

U S DOLLAR

POUND STERLING

U S DOLLAR

N ZEALAND DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

AUSTRALIA DOLLAR

U S DOLLAR

Sep. 4 13

Sep. 11 13

Aug. 29 13

Sep. 23 13

Aug. 29 13

Sep. 23 13

Sep. 23 13

Sep. 25 13

Sep. 23 13

Sep. 27 13

AUD

USD

GBP

USD

NZD

USD

AUD

USD

AUD

USD

(2,000,000.00)

1,834,000.00

(1,000,000.00)

1,549,000.00

(3,500,000.00)

2,719,500.00

1,000,000.00

(943,130.00)

(1,000,000.00)

943,000.00

0.917000

1.549000

0.777000

0.943130

0.943000

0.931025

1.603250

0.833842
0.943130
0.931550
1,834,000.00
1,549,000.00
2,719,500.00
(943,130.00)
943,000.00
(1,862,050.00)
(1,603,250.00)
(2,918,448.08)
943,130.00
(931,549.93)
11,450.07
(28,050.00)
(54,250.00)
(198,948.08)
Currency
Settle Date Counter Currency
Amount
Counter Amount Contract Rate Revaluation Rate
Contracted Base
Amount USD
Revalued
Amount USD
Currency G/L
Account W97565001 Page 38 of 38
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J.P. Morgan Securities LLC
SOUTHERN TRUST COMPANY, INC
383 Madison Avenue, New York, NY 10179
ACCT. 24279849

For the Period 9/1/13 to 9/30/13

Margin Account

J.P. Morgan Team

William Sheridan

Justin Nelson

Paul Barrett

Janet Young

Gina Magliocco

Jason Grosse

Online access

Banker

Banker

Investment Specialist

Client Service Team

Client Service Team

Client Service Team

www.jpmorganonline.com

Transactions cleared and carried through J.P. Morgan Clearing Corp. - Three
Chase Metrotech Center, Brooklyn, NY 11245-0001,
(347) 643-2578

Please see disclosures located at the end of this statement package for
important information relating to each J.P.Morgan account(s).

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Account Summary

Holdings

Equity

Cash & Fixed Income

Portfolio Activity

Page

2

4

5

7

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SOUTHERN TRUST COMPANY, INC

Account Summary

MARGIN

Cash

Asset Allocation

Equity

Cash & Fixed Income

Market Value

Market Value

0.00

2,200.00

\$2,200.00

Margin

Market Value

(9,800.00)

86,288.51

\$76,488.51

Current

Portfolio Activity

Beginning Market Value

Contributions

Withdrawals & Fees

Net Contributions/Withdrawals

Change In Investment Value

Ending Market Value

\$0.00

12,279.64

\$78,688.51

Period Value

66,408.87

Short

Market Value

0.00

0.00

\$0.00

Year-to-Date

Value

0.00

152,400.00

(75,000.00)

\$77,400.00

1,288.51

\$78,688.51

Total

(9,800.00)

88,488.51

\$78,688.51

\$0.00

Estimated

Current

Market Value Annual Income Allocation

100%

100%

ACCT. 24279849

For the Period 9/1/13 to 9/30/13

Account 24279849 Page 2 of 8

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SOUTHERN TRUST COMPANY, INC
Account Summary
CONTINUED
Current
Income Summary
ST Realized Gain/Loss
Realized Gain/Loss
Period Value
619.07
\$619.07
Year-to-Date
Value
619.07
\$619.07
ACCT. 24279849
For the Period 9/1/13 to 9/30/13
Unrealized Gain/Loss
To-Date Value
\$669.44
Cost Summary
Equity
(10,469.44)
Cash & Fixed Income
Total
88,488.51
Cost
\$78,019.07
Investment Objectives
Speculation Permitted
Capital Appreciation
Yes
Yes
Account 24279849 Page 3 of 8
Consolidated Statement Page 44

SOUTHERN TRUST COMPANY, INC
Equity Summary
Asset Categories
Concentrated & Other Equity
Beginning
Market Value
(31,880.00)
Ending
Market Value
(9,800.00)
Change
In Value
22,080.00
Current
Allocation
ACCT. 24279849
For the Period 9/1/13 to 9/30/13
Current
Market Value/Cost
Market Value
Cost
Unrealized Gain/Loss
Equity Detail
Price
Concentrated & Other Equity
PROSHARES ULTRASHORT GOLD NEW
PUT 01/18/14 @ 91
Underlying Asset Price = \$87.88
74347W-9D-J GLL
Quantity
Account
Value
Adjusted Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
Period Value
(9,800.00)
(10,469.44)
669.44
9.80
(10.000)
Margin
(9,800.00)
(10,469.44)
669.44
Account 24279849 Page 4 of 8
Consolidated Statement Page 45

SOUTHERN TRUST COMPANY, INC

Cash & Fixed Income Summary

Beginning

Asset Categories

Cash

Market Value

98,288.87

ACCT. 24279849

For the Period 9/1/13 to 9/30/13

Ending

Market Value

88,488.51

Change

In Value

(9,800.36)

Current

Allocation

100%

Current

Market Value/Cost

Market Value

Cost

SUMMARY BY MATURITY

1

Cash & Fixed Income

0-6 months

1

Period Value

88,488.51

88,488.51

SUMMARY BY TYPE

Market

Value

88,488.51

% of Bond

Portfolio

100%

The years indicate the number of years until the bond is scheduled to mature based on the statement end date. Some bonds may be called, or paid in full, before their stated maturity.

Cash & Fixed Income

Cash

Market

Value

88,488.51

% of Bond

Portfolio

100%

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Consolidated Statement Page 46

SOUTHERN TRUST COMPANY, INC ACCT. 24279849

For the Period 9/1/13 to 9/30/13

Cash & Fixed Income Detail

Quantity

Price

Cash

US DOLLAR

US DOLLAR

Total Cash

1.00

1.00

2,200.00

Cash

86,288.51

Margin

2,200.00

86,288.51

\$88,488.51

2,200.00

86,288.51

\$88,488.51

\$0.00

\$0.00

0.00%

Account

Value

Adjusted Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

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Consolidated Statement Page 47

SOUTHERN TRUST COMPANY, INC ACCT. 24279849

For the Period 9/1/13 to 9/30/13

Portfolio Activity Summary

Beginning Cash Balance

Transactions

INFLOWS

Total Inflows

Contributions

\$0.00

OUTFLOWS **

Total Outflows

Withdrawals

\$0.00

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

(9,800.36)

(\$9,800.36)

\$88,488.51

* Year to date information is calculated on a calendar year basis.

** Your account's standing instructions use a HIGH COST method for relieving assets

from your position

(9,800.36)

20,888.87

\$11,088.51

-Current

Period

Value

98,288.87

Year-To-Date

Value*

-152,400.00

\$152,400.00

(75,000.00)

(\$75,000.00)

Account

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SOUTHERN TRUST COMPANY, INC ACCT. 24279849

For the Period 9/1/13 to 9/30/13

Portfolio Activity Detail

TRADE ACTIVITY

Note:

Trade Date

Settle Date

S indicates Short Term Realized Gain/Loss

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

9/23

9/24

9/23

9/24

Option Buyback PROSHARES ULTRASHORT GOLD NEW PUT 01/18/14 @ 91

High Cost

SUB-ACCOUNT: MGN (ID: 74347W-9D-J)

Option Buyback PROSHARES ULTRASHORT GOLD NEW PUT 01/18/14 @ 90

High Cost

SUB-ACCOUNT: MGN (ID: 74347W-9D-I)

Total Settled Sales/Maturities/Redemptions

(\$9,800.36)

\$10,419.43

\$619.07 S

1.000

926.04

(926.04)

996.94

70.90 S

Quantity

9.000

Per Unit

Amount

986.036

Proceeds

(8,874.32)

Cost

9,422.49

Realized

Gain/Loss

548.17 S

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Consolidated Statement Page 49

JPMorgan Chase Bank, N.A.
270 Park Avenue, New York, NY 10017-2014
SOUTHERN TRUST COMPANY, INC ACCT. W97565803
For the Period 9/1/13 to 9/30/13

Derivatives Account

J.P. Morgan Team

William Sheridan

Justin Nelson

Janet Young

Gina Magliocco

Jason Grosse

Online access

Banker

Banker

Client Service Team


Client Service Team

Client Service Team

www.jpmorganonline.com

No market value or activity to report during this period

Please see disclosures located at the end of this statement package for important information relating to each J.P.Morgan account(s).


Account W97565803 Page 1 of 1
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For the Period 9/1/13 to 9/30/13

For your convenience we have combined statement(s) for activity you conduct through J.P. Morgan in one package. Below are important disclosures relating to these different accounts.

These statements may relate to various account types. Some of the disclosures are applicable to all of your accounts. For ease of reference the disclosures applicable to a particular type of account have been grouped together by descriptive headers.

IMPORTANT GENERAL INFORMATION APPLICABLE TO ALL OF YOUR ACCOUNT(S)

Important Information about Pricing ,Valuations, Estimated Annual Income, and Estimated Yield

Market value information (including without limitation, prices, exchange rates, accrued income and bond ratings) furnished herein, some of which has been provided by pricing sources that J.P. Morgan believes to be reliable, is not guaranteed for accuracy but provided for informational purposes and is furnished for the exclusive use of the client. The current price is the value of the financial asset share, unit or contract as priced at the close of the market on the last day of the statement period or the last available price. All values provided for structured yield deposits (for example, JPMorgan London Time Deposits) reflect the original deposit amount only. The value for Real Estate, Mineral Interests and Miscellaneous Assets may not reflect the most current value of the asset.

Important information regarding Auction Rate Securities (ARS). ARS are debt or preferred securities with an interest or dividend rate reset periodically in an auction. Although there may be daily, weekly and monthly resets, there is no guarantee that there will be liquidity. If there are not enough bids at an auction to redeem the securities available for sale, the result may be a failed auction. In the event of a failed auction, there is no assurance that a secondary market will develop or that the security will trade at par or any other price reflected on statements and online. Accordingly, investors should not rely on pricing information appearing in their statements or online with respect to ARS. When J.P. Morgan is unable to obtain a price from an internal or outside source for a particular ARS, the price column on your statement will indicate "unpriced".

Valuations of over-the-counter derivative transactions, including certain derivatives-related deposit products, have been prepared on a mid-market basis. These valuations are sourced from the various issuers of the securities or they are sourced from a third party valuation provider. J.P. Morgan expressly disclaims any responsibility for (1) the accuracy of the models or estimates used in deriving the valuations, (2) any errors or omissions in computing or disseminating the valuations, and (3) any uses to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use. Please refer to the trade confirmation for details of each transaction.

Certain assets, including but not limited to, pooled and private investments, non-publicly traded and infrequently traded securities, derivatives, partnership interests and tangible assets are generally illiquid, the value of such asset may have been provided to us by third

parties who may or may not be independent of the issuer or manager. Such information is reflected as of the last date provided to us, and is not independently verified.

In cases where we are unable to obtain a current market value from an internal or outside source for a particular security, the price column on your statement will indicate "unpriced". Although such securities may have value, please note that the value of a security indicated as "unpriced" will not be included in your overall current market value as reflected on the statement.

J.P. Morgan makes no representation, warranty or guarantee, express or implied, that any quoted value represents the actual terms at which securities could be bought or sold or new transactions could be entered into, or the actual terms on which existing transactions or securities could be liquidated. Such values may only be indicative.

When we are unable to obtain a current value from an internal or outside source for a particular security, the price column on your statement will indicate "unpriced".

If a partial call is made with respect to an issue of securities included in your Accounts we will allocate the call by a method we deem fair and equitable.

To the extent applicable, please note the following regarding estimated annual income (EAI) and estimated yield (EY): EAI and EY for certain types of securities could include a return of principal or capital gains in which case the EAI and EY would be overstated. EAI and EY are estimates and the actual income and yield might be lower or higher than the estimated amounts. EY reflects only the income generated by an investment. It does not reflect changes in its price, which may fluctuate.

Offshore Deposits - London and Nassau

Disclosures Page 1 of 3

For the Period 9/1/13 to 9/30/13

Deposits in Foreign Branches are not insured by the FDIC or any other Agency of the Federal Government; amounts in such foreign accounts do not have the benefit of any domestic preference applicable to U.S Banks; certain Foreign accounts are considered reportable to the Internal Revenue Service on a Report of Foreign Bank and Financial Accounts (TD F 90-22.1).

Bank products and services are offered through JPMorgan Chase Bank, N.A. ("JPMCB") and its banking affiliates. Securities are offered by J.P.Morgan Securities LLC ("JPMS") and, to the extent noted below, cleared through J.P. Morgan Clearing Corp. ("JPMCC"). Neither JPMS, nor JPMCC is a bank and are each separate legal entities from its bank or thrift affiliates.

Investment Products: Not FDIC Insured

-No Bank Guarantee -May Lose Value

Fund manager disclosure information available upon request

If you have an investment account that is managed by an SEC-Registered Investment Advisor, J.P. Morgan will provide a copy of the advisor's Form ADV II or brochure upon written request.

These statements are not official documents for income tax reporting purposes and should not be relied upon for such purposes, including determination of income, cost basis, amortization or accretion, or gain/loss. Such information, which may be inaccurate, incomplete or subject to updating, should be confirmed with your records and your tax advisor.

Please take the steps indicated below if you think statement(s) are incorrect or contact your J.P.Morgan team if you require additional information about a transaction on your statement(s).

**IMPORTANT ADDITIONAL INFORMATION APPLICABLE ONLY TO YOUR ASSET ACCOUNT(S)
(LINKED TO JPMS)**

Your Asset Account consists of a bank account that custodies assets linked to a brokerage account through which securities transactions are executed. As a result, the Asset Account statement(s) reflect brokerage transactions executed through JPMS but (except for exchange listed options) held in custody at JPMCB. Securities purchased or sold through JPMS in U.S. markets (other than mutual funds) are cleared through an affiliate of JPMS, in non-U.S. markets securities are cleared through JPMS. Positions in exchange-listed options are held by JPMCC. For your convenience, however, positions in exchange-listed options are presented in Asset Account statement(s) together with other assets held in such account(s). All pertinent information about your settled and pending purchases and sales effected through your JPMS account during the period covered by these statement(s), is summarized in the "Trade Activity" portion of the statement(s).

In Case of Other Errors or Questions About Your Asset Account Statement(s)
Please review your statement(s) and promptly report any inaccuracy or discrepancy including possible unauthorized trading activity, unrecorded dividend payments, unaccounted cash positions,

improper payments or transfers in writing to both the introducing broker, JPMS and the clearing firm, JPMCC at the addresses shown on your statement(s). Any oral communication should be re-confirmed in writing to further protect your rights, including your rights under the Securities Investor Protection Act (SIPA). If you have any questions please contact your J.P.Morgan team.

In your written communication, please provide the following information: (1) your name and account number; (2) the dollar amount of the suspected error; and (3) a description of the error and explanation, if you can, why you believe there is an error. If you need more information, you must describe the item you are unsure about. We must receive your written communication no later than 30 days after the statement on which the error or problem appeared is sent or made available. If you do not so notify us, you agree that the statement activity and account balance(s) are correct.

JPMCC and JPMS are members of the Securities Investor Protection Corp ("SIPC"), a not-for-profit membership corporation funded by broker-dealers registered with the Securities and Exchange Commission. Securities and cash held for a customer at JPMCC are protected by SIPC up to \$500,000 per customer, which includes up to \$250,000 of protection for cash. SIPC does not protect against losses from fluctuations in the value of the securities. Assets held in custody by JPMCB are not subject to SIPC. You may obtain information about SIPC, including the SIPC Brochure, on their website, at "www.sipc.org" or by contacting them at (202) 371-8300.

In Case of Errors or Questions About Your Electronic Transfers.

Disclosures Page 2 of 3

For the Period 9/1/13 to 9/30/13

Contact your J.P. Morgan Team at one of the telephone numbers on the front of your statements or write us at J.P. Morgan, 500 Stanton Christiana Road, 1/OPS3, Newark, DE 19713-2107 as soon as you can, if you think your statement is wrong or if you need more information about a transfer on the statement. We must hear from you no later than 60 days after we sent you the FIRST statement on which the error or problem appeared. (1) Tell us your name and account number. (2) Describe the error or the transfer you are unsure about, and explain as clearly as you can why you believe it is an error or why you need more information. (3) Tell us the dollar amount of the suspected error. We will investigate your complaint and will correct any error promptly. If we take more than 10 business days (or 20 business days for new accounts) to do this, we will credit your account for the amount you think is in error, so that you will have the use of the money during the time it takes us to complete our investigation.

In Case of Errors or Questions About Non-Electronic Transfers (Checks or Deposits)

Contact JPMorgan Chase Bank, N.A. ("JPMCB") Member FDIC immediately if a statement is incorrect or if you need more information about any non-electronic transactions (checks or deposits) on this statement. If any such error appears, you must notify the bank in writing as soon as possible after your statement was made available to you. For more complete details, see the applicable account agreements and appendices that govern your account.

Deposit products and services are offered by JPMCB Member FDIC.

You must promptly advise your J.P.Morgan representative of material changes in your investment objectives or financial situation or if you wish to modify the management of your account. Unless you inform otherwise, your J.P.Morgan representative will consider the information currently in its files to be complete and accurate.

With reference to JPMS and JPMCC: A financial statement of this organization is available to you for personal inspection at its offices, or a copy will be mailed to you upon written request.

You should have received (or have made available to you) separate confirmations for each securities transaction. All transactions are subject to the terms and conditions stated on the reverse side of such confirmations and are subject to the constitution, by-laws, customs and interpretations of the marketplace where executed and governed by and construed in accordance with the laws of the State of New York and all applicable federal laws and regulations. Further information with respect to commissions and other charges related to the execution of transactions, including options transactions, has been included in confirmations that were previously furnished or have made available to you. Upon written request, JPMS will promptly supply you with the latest information.

IMPORTANT ADDITIONAL INFORMATION APPLICABLE ONLY TO YOUR MARGIN ACCOUNT(S)
All positions in your Margin Account Portfolio(s) are held in custody at J.P. Morgan Clearing Corp. ("JPMCC"), Three Chase Metrotech Center, Brooklyn, NY 11245-001, (347) 643-2578.

If you have a margin account as permitted by law we may use certain securities in such account for, among other things, settling short sales and lending the securities for short sales, and as a result may receive compensation in connection therewith.

Please keep the following in mind when using a statement to track your brokerage activity in a margin account: The statement combines your general margin account with the special memorandum account required by Section 220.6 Regulation T. As required by Regulation T, a permanent record of your separate account is available upon your request. Free credit balances in your margin account(s) are not segregated and may be used in the operation of JPMCCs business, subject to the limitations of SEC Rule 15c3-3. Unless otherwise noted, JPMCC or its agents and depositories will hold your securities. Upon your demand, JPMCC will pay to you the amount of your free credit balance, and will deliver to you fully-paid securities held on your behalf. Interest will be charged on any debit balance; the method of calculating interest is described in a letter sent to all margin customers.

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