



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
<b>Complementary Structured Strategies</b>							
HSBC BRL STEP UP NOTE 4/21/14 LNKD TO BRL VS USD 85%BARRIER- 5%CPN-28.5% MXRTRN 4/5/13 INITIAL STRIKE: 2.0035 40432X-E5-6	82.95	1,000,000.00	829,500.00	1,000,000.00	(170,500.00)		
<b>Total Complementary Structured Strategies</b>			<b>\$1,632,600.00</b>	<b>\$2,000,000.00</b>	<b>(\$367,400.00)</b>	<b>\$0.00</b>	<b>0.00 %</b>