



SOUTHERN TRUST COMPANY, INC ACCT. W89640002
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							
HSBC BRL STEP UP NOTE 4/21/14	82.95	1,000,000.00	829,500.00	1,000,000.00	(170,500.00)		
LNKD TO BRL VS USD							
85%BARRIER- 5%CPN-28.5% MXRTRN							
4/5/13 INITIAL STRIKE: 2.0035							
40432X-E5-6							
Total Complementary Structured Strategies			\$1,632,600.00	\$2,000,000.00	(\$367,400.00)	\$0.00	0.00%

J.P.Morgan