



SOUTHERN TRUST COMPANY, INC ACCT. W89640002
For the Period 8/1/13 to 8/31/13

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	Quantity	Value	<u>Adjusted Cost</u> <u>Original Cost</u>	Unrealized Gain/Loss	<u>Est. Annual Income</u> <u>Accrued Interest</u>	Yield
Cash							
US DOLLAR	1.00	574,677.00	574,677.00	574,677.00		57.46 4.82	0.01% ¹
Non-US Fixed Income							
PETROLEOS DE VENEZUELA S 8 1/2% NOV 02 2017 DTD 10/29/2010 HELD BY EUROCLEAR ISIN USP7807HAK16 SEDOL B5SC0L3 716550-9A-8 B /NA	89.99	2,000,000.00	1,799,800.00	1,985,000.00	(185,200.00)	170,000.00 56,194.00	11.58%
Complementary Structured Strategies							
HSBC BRL STEP UP NOTE 3/27/14 LNKD TO BRL VS USD 85%BARRIER- 5%CPN-28.5% MXRTRN 3/13/13; INITIAL STRIKE: 1.9619 40432X-D3-2	73.67	1,000,000.00	736,700.00	1,000,000.00	(263,300.00)		

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00024007

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