



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

	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 LNKD TO BRL VS USD 85%BARRIER- 5%CPN-28.5% MXRTRN 4/5/13 INITIAL STRIKE: 2.0035 40432X-E5-6	76.13	1,000,000.00	761,300.00	1,000,000.00	(238,700.00)		
Total Complementary Structured Strategies			\$1,498,000.00	\$2,000,000.00	(\$502,000.00)	\$0.00	0.00%

J.P.Morgan