



SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]  
 For the Period 6/1/13 to 6/30/13

	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>							
<b>HSBC BRL STEP UP NOTE 4/21/14</b>	87.00	1,000,000.00	870,000.00	1,000,000.00	(130,000.00)		
LNKD TO BRL VS USD							
85%BARRIER- 5%CPN-28.5% MXRTRN							
4/5/13 INITIAL STRIKE: 2.0035							
40432X-E5-6							
<b>Total Complementary Structured Strategies</b>			<b>\$1,718,400.00</b>	<b>\$2,000,000.00</b>	<b>(\$281,600.00)</b>	<b>\$0.00</b>	<b>0.00%</b>