



SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 9/1/13 to 9/30/13

Note: <sup>1</sup> 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	Adjusted Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>Cash</b>							
US DOLLAR	1.00	1,665,404.05	1,665,404.05	1,665,404.05		166.54 9.07	0.01% <sup>1</sup>
<b>Complementary Structured Strategies</b>							
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	82.20	1,000,000.00	822,000.00	1,000,000.00	(178,000.00)		
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	84.64	1,000,000.00	846,400.00	1,000,000.00	(153,600.00)		
<b>Total Complementary Structured Strategies</b>			<b>\$1,668,400.00</b>	<b>\$2,000,000.00</b>	<b>(\$331,600.00)</b>	<b>\$0.00</b>	<b>0.00%</b>

J.P.Morgan

Account [REDACTED]

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Confidential Treatment Requested by JPMorgan Chase  
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