



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

	Price	Quantity	Value	Adjusted Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Complementary Structured Strategies							
AUD CALL USD PUT FX EUROPEAN STYLE OPTION JAN 24, 2014 @ .94 KI @ 0.96 KO @ 0.88 XAUDCA-FK-Z	0.24	(10,000,000.00)	(23,911.34)	(96,350.00)	72,438.66		
AUD PUT USD CALL FX EUROPEAN STYLE OPTION JAN 24, 2014 @ .89 WINDOW RKI @ 0.8760 UNTIL 9SEP13 XAUDPA-JE-Z	1.70	(4,500,000.00)	(76,620.78)	(43,654.50)	(32,966.28)		
CAD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 11, 2014 @ 1.02 XCADCA-FG-Z	0.60	(4,590,000.00)	(27,530.60)	(58,500.00)	30,969.40		
GBP CALL USD PUT FX EUROPEAN STYLE OPTION FEB 06, 2014 @ 1.57 KI @ 1.585 KO @ 1.53 XGBPCA-OV-Z	0.90	(5,000,000.00)	(45,167.66)	(49,847.50)	4,679.84		
JPY CALL USD PUT FX EUROPEAN STYLE OPTION JAN 29, 2014 @ 95. KI @ 94 KO @ 101 XJPYCA-UW-Z	0.01	(475,000,000.00)	(65,363.53)	(71,250.00)	5,886.47		
JPY CALL USD PUT FX EUROPEAN STYLE OPTION FEB 06, 2014 @ 95. KO @ 99.35 XJPYCA-VC-Z	0.01	(285,000,000.00)	(21,272.64)	(28,200.00)	6,927.36		