



SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]  
For the Period 9/1/13 to 9/30/13

	Price	Quantity	Value	Adjusted Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>Non-US Fixed Income</b>							
<b>PETROLEOS DE VENEZUELA S</b> 5% OCT 28 2015 DTD 10/28/2009 HELD BY EUROCLEAR ISIN XS0460546525 SEDOL B5BQGP8 71668A-9B-9	87.75	2,000,000.00	1,755,000.00	1,800,000.00	(45,000.00)	100,000.00 42,500.00	11.82 %
<b>Complementary Structured Strategies</b>							
<b>AUD CALL USD PUT</b> FX EUROPEAN STYLE OPTION JAN 24, 2014 @ .94 KI @ 0.96 KO @ 0.88 XAUDCA-FK-Z	1.47	(10,000,000.00)	(147,468.24)	(96,350.00)	(51,118.24)		
<b>AUD CALL USD PUT</b> FX EUROPEAN STYLE OPTION FEB 06,2014 @ .92 0.9230 WINDOW KI EXPIRING 13 SEP 13 OPTION KNOCKEDIN XAUDCA-FL-Z	2.78	(3,000,000.00)	(83,436.57)	(11,040.00)	(72,396.57)		
<b>AUD CALL USD PUT</b> FX EUROPEAN STYLE OPTION FEB 06, 2014 @ .95 KO@0.902 KI@0.98 XAUDCA-FO-Z UD	0.93	(5,000,000.00)	(46,251.91)	(59,783.68)	13,531.77		
<b>AUD PUT USD CALL</b> FX EUROPEAN STYLE OPTION JAN 24, 2014 @ .89 WINDOW RKI @ 0.8760 UNTIL 9SEP13 XAUDPA-JE-Z		(4,500,000.00)		(43,654.50)	43,654.50		