



SOUTHERN TRUST COMPANY, INC ACCT. W97565001
For the Period 8/1/13 to 8/31/13

	Price	Quantity	Value	<u>Adjusted Cost</u> Original Cost	Unrealized Gain/Loss	<u>Est. Annual Income</u> Accrued Interest	Yield
Complementary Structured Strategies							
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		
NZD CALL USD PUT FX EUROPEAN STYLE OPTION JAN 23, 2014 @ .82 KI @ 0.845 KO @ 0.768 XNZDCA-DD-Z	0.14	(10,000,000.00)	(13,614.90)	(82,000.00)	68,385.10		
NZD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 06, 2014 @ .8 KO @ 0.77 XNZDCA-DE-Z	0.16	(2,000,000.00)	(3,170.30)	(15,280.00)	12,109.70		
NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 24, 2013 @ .8 KO @ 0.84 XNZDPA-EV-Z	3.40	(3,000,000.00)	(102,125.38)	(43,320.00)	(58,805.38)		
Total Complementary Structured Strategies			(\$378,777.13)	(\$488,402.00)	\$109,624.87	\$0.00	0.00%