



SOUTHERN TRUST COMPANY, INC ACCT. [REDACTED]

For the Period 7/1/13 to 7/31/13

	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>NZD CALL USD PUT</b> FX EUROPEAN STYLE OPTION JAN 23, 2014 @ .82 KI @ 0.845 KO @ 0.768 XNZDCA-DD-Z	0.84	(10,000,000.00)	(84,336.32)	(82,000.00)	(2,336.32)		
<b>NZD PUT USD CALL</b> FX EUROPEAN STYLE OPTION OCT 24, 2013 @ .8 KO @ 0.84 XNZDPA-EV-Z	2.08	(5,000,000.00)	(104,249.24)	(72,200.00)	(32,049.24)		
<b>Total Complementary Structured Strategies</b>			<b>(\$418,818.36)</b>	<b>(\$412,800.00)</b>	<b>(\$6,018.36)</b>	<b>\$0.00</b>	<b>0.00%</b>