



Deutsche Bank AG
 SOUTHERN FINANCIAL, LLC

FX - Options

| Trade ID | Counterparty | Trade Type | Trade Date | Maturity Date | Settlement Date | Not.Amt 1 | Not.Ccy 1 | Not.Amt 2 | Not.Ccy 2 | Long/ Short | Option Style | Put/ Call | Strike Price | MTM(USD) |
|-------------------------|----------------------------|-------------------------|-------------|---------------|-----------------|-----------------|-----------|---------------|-----------|-------------|--------------|-----------|--------------------|-------------|
| 366364436/ 710423459 | SOUTHERN FINANCIAL, LLC | FxEuroOpt | 21-Nov-2013 | 20-Nov-2014 | 25-Nov-2014 | (1,000,000.00) | USD | 101,000,000 | JPY | SHORT | EUROPEAN | CALL | 101.0000 | (29,342.49) |
| 366364436/ 710423461 | SOUTHERN FINANCIAL, LLC | FXOneBarOneT ouchOpt | 21-Nov-2013 | 20-Nov-2014 | 25-Nov-2014 | (21,000.00) | USD | 0 | JPY | LONG | EUROPEAN | | 0.0000 | 12,403.09 |
| 366364436/ 710423463 | SOUTHERN FINANCIAL, LLC | FXOneBarOneT ouchOpt | 21-Nov-2013 | 20-Nov-2014 | 25-Nov-2014 | (21,000.00) | USD | 0 | JPY | LONG | EUROPEAN | | 0.0000 | 10,085.32 |
| 366364436/ 710423465 | SOUTHERN FINANCIAL, LLC | FXOneBarOneT ouchOpt | 21-Nov-2013 | 20-Nov-2014 | 25-Nov-2014 | (21,000.00) | USD | 0 | JPY | LONG | EUROPEAN | | 0.0000 | 8,106.13 |
| 381388504/ 745230011 | SOUTHERN FINANCIAL, LLC | FxEuroOpt | 31-Jan-2014 | 01-May-2014 | 07-May-2014 | (10,000,000.00) | USD | 1,025,000,000 | JPY | SHORT | EUROPEAN | CALL | 102.5000 | (14,417.25) |
| Subtotal: | | | | | | | | | | | | | <u>(13,165.20)</u> | |

Commodities - Base Metal Derivatives

| Trade ID | Counterparty | Trade Type | Trade Date | Maturity Date | Settlement Date | Long/ Short | Option Style | Put/ Call | Ref. Entity | Not.Amt 1 | Not.Ccy 1 | Quantity Unit | Price Per Unit | Strike Price | MTM(USD) |
|-------------------------|----------------------------|--------------------------------|-------------|---------------|-----------------|----------------|--------------|-----------|-------------|----------------|-----------|---------------|---------------------|--------------|--------------|
| 395494367/ 778125395 | SOUTHERN FINANCIAL, LLC | CommodityOptEu ro BaseMetal | 03-Apr-2014 | 05-Dec-2014 | 05-Dec-2014 | SHORT | EUROPEAN | CALL | XCU | (8,750,000.00) | USD | (50.00) MT25 | 0 | 7,000.0000 | (321,012.07) |
| Subtotal: | | | | | | | | | | | | | <u>(321,012.07)</u> | | |
| Total: | | | | | | | | | | | | | <u>(334,177.27)</u> | | |

Statement ID : [REDACTED]

The valuation information set forth in this statement is provided subject to the terms and conditions set forth in the notes on the cover sheet