



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)
	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	(26,153.39)
	SOUTHERN FINANCIAL, LLC	FXOneBarOneTouchOpt	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	8,650.56
	SOUTHERN FINANCIAL, LLC	FXOneBarOneTouchOpt	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	6,398.06
	SOUTHERN FINANCIAL, LLC	FXOneBarOneTouchOpt	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	4,688.27
	SOUTHERN FINANCIAL, LLC	FxEuroOpt	06-Jun-2014	08-Sep-2014	10-Sep-2014	10,000,000.00	EUR	(13,450,000.00)	USD	SHORT	EUROPEAN	PUT	1.3450	(97,727.31)
	SOUTHERN FINANCIAL, LLC	FxEuroOpt	06-Jun-2014	08-Sep-2014	10-Sep-2014	10,000,000.00	EUR	(13,800,000.00)	USD	LONG	EUROPEAN	CALL	1.3800	68,234.08
Subtotal:													<u>(35,909.72)</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)
	SOUTHERN FINANCIAL, LLC	CommodityOptEuroBaseMetal	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	(263,028.53)
Subtotal:													<u>(263,028.53)</u>		
Total:													<u>(298,938.25)</u>		

Statement ID : 182298_20140609_20140610_1

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