



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)
[REDACTED]	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	(29,703.96)
[REDACTED]	SOUTHERN FINANCIAL, LLC	FXOneBarOneTouchOpt	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	11,995.79
[REDACTED]	SOUTHERN FINANCIAL, LLC	FXOneBarOneTouchOpt	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	9,706.33
[REDACTED]	SOUTHERN FINANCIAL, LLC	FXOneBarOneTouchOpt	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	7,766.12
[REDACTED]	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	(6,764.41)
Subtotal:													<u>(7,000.13)</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)
[REDACTED]	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	(215,175.75)
Subtotal:													<u>(215,175.75)</u>		
Total:													<u>(222,175.87)</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