

| 5/12/2014                                                                                                                                                                |            |            |                   |            |            |             |  |  |  |  |  |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|------------|-------------------|------------|------------|-------------|--|--|--|--|--|
| Live                                                                                                                                                                     |            |            |                   |            |            |             |  |  |  |  |  |
| Description                                                                                                                                                              | Trade Date | Expiration | Notional          | Cost Basis | MTM*       | MTM* P/L    |  |  |  |  |  |
| USDJPY Triple One-Touch 101 Call*                                                                                                                                        | 11/21/2013 | 11/20/2014 | 1,000,000 USD     | \$ -       | \$ (4,865) | \$ (4,865)  |  |  |  |  |  |
| Dec14 Copper 7000 Call**                                                                                                                                                 | 4/7/2014   | 12/3/2014  | 1,250 metric tons | \$ 331,250 | \$ 300,000 | \$ (31,250) |  |  |  |  |  |
|                                                                                                                                                                          |            |            |                   |            |            |             |  |  |  |  |  |
|                                                                                                                                                                          |            |            |                   | \$ 331,250 | \$ 295,135 | \$ (36,115) |  |  |  |  |  |
| * Not a bid/offer. Mid Mark-to-Market as reported on client's DB Valuation Statement.                                                                                    |            |            |                   |            |            |             |  |  |  |  |  |
| ** Bid as of 9:20am 5/12, ref 6883, \$240/mt (\$252 0 vol mid, \$240 represents 0.6% vol, vega on the option Vega = \$20.27/mt). Source: DB Commodities Trading, 5/12/14 |            |            |                   |            |            |             |  |  |  |  |  |