



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 | (17,394.87) |
| | SOUTHERN FINANCIAL, LLC | FXOneBarOneTouchOpt | 21-Nov-2013 | 20-Nov-2014 | 25-Nov-2014 | (21,000.00) | USD | 0 | JPY | LONG | EUROPEAN | | 0.0000 | 11,504.87 |
| | SOUTHERN FINANCIAL, LLC | FXOneBarOneTouchOpt | 21-Nov-2013 | 20-Nov-2014 | 25-Nov-2014 | (21,000.00) | USD | 0 | JPY | LONG | EUROPEAN | | 0.0000 | 8,361.06 |
| | SOUTHERN FINANCIAL, LLC | FXOneBarOneTouchOpt | 21-Nov-2013 | 20-Nov-2014 | 25-Nov-2014 | (21,000.00) | USD | 0 | JPY | LONG | EUROPEAN | | 0.0000 | 5,952.40 |
| | 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 | (38,482.93) |
| | 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 | 68,427.49 |
| Subtotal: | | | | | | | | | | | | | <u>38,368.02</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 | (371,941.00) |
| Subtotal: | | | | | | | | | | | | | | <u>(371,941.00)</u> | |
| Total: | | | | | | | | | | | | | | <u>(333,572.99)</u> | |

Statement ID : 182298_20140630_20140701_1

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