



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 | FX OPTION | 21-Nov-2013 | 20-Nov-2014 | 25-Nov-2014 | (1,000,000.00) | USD | 101,000,000 | JPY | SHORT | EUROPEAN | CALL | 101.0000 | (62,044.66) |
| | SOUTHERN FINANCIAL, LLC | FX OPTION | 21-Nov-2013 | 20-Nov-2014 | 25-Nov-2014 | (21,000.00) | USD | 0 | JPY | LONG | EUROPEAN | | 0.0000 | 11,004.66 |
| | SOUTHERN FINANCIAL, LLC | FX OPTION | 21-Nov-2013 | 20-Nov-2014 | 25-Nov-2014 | (21,000.00) | USD | 0 | JPY | LONG | EUROPEAN | | 0.0000 | 9,686.86 |
| | SOUTHERN FINANCIAL, LLC | FX OPTION | 21-Nov-2013 | 20-Nov-2014 | 25-Nov-2014 | (21,000.00) | USD | 0 | JPY | LONG | EUROPEAN | | 0.0000 | 8,490.39 |
| Subtotal: | | | | | | | | | | | | | <u>(32,862.76)</u> | |
| Total: | | | | | | | | | | | | | <u><u>(32,862.76)</u></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