

3FLC  
DB- FX options



Deutsche Bank AG		SOUTHERN FINANCIAL, LLC												
Trade ID	Counterparty	Trade Type	Trade Date	Maturity Date	Settlement Date	Not. Amt 1	Not. Coy 1	Not. Amt 2	Not. Coy 2	Long/ Short	Option Style	Put/ Call	Strike Price	MTM(USD)
38334436/71642458	SOUTHERN FINANCIAL, LLC	FX OPTION	21-Nov-2013	25-Nov-2014	25-Nov-2014	(1,000,000.00)	USD	101,000,000	JPY	SHORT	EUROPEAN	CALL	101.0000	(51,559.85)
38334436/71642461	SOUTHERN FINANCIAL, LLC	FX OPTION	21-Nov-2013	25-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	11,076.73
38334436/71642463	SOUTHERN FINANCIAL, LLC	FX OPTION	21-Nov-2013	25-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	9,740.73
38334436/71642465	SOUTHERN FINANCIAL, LLC	FX OPTION	21-Nov-2013	25-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	8,543.50
Subtotal													(32,182.89)	
<b>Total</b>													(32,182.89)	

Statement ID : 16 [REDACTED] 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