



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)
366364436/ 710423459	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	(39,833.29)
366364436/ 710423461	SOUTHERN FINANCIAL, LLC	FX OPTION	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	14,065.72
366364436/ 710423463	SOUTHERN FINANCIAL, LLC	FX OPTION	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	12,190.20
366364436/ 710423465	SOUTHERN FINANCIAL, LLC	FX OPTION	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	10,491.81
377817895/ 737154817	SOUTHERN FINANCIAL, LLC	FX OPTION	17-Jan-2014	17-Apr-2014	21-Apr-2014	(10,000,000.00)	USD	11,000,000.00	CAD	SHORT	EUROPEAN	CALL	1.1000	(132,663.44)
377817895/ 737154818	SOUTHERN FINANCIAL, LLC	FX OPTION	17-Jan-2014	17-Apr-2014	21-Apr-2014	(10,000,000.00)	USD	11,300,000.00	CAD	SHORT	EUROPEAN	CALL	1.1300	21,331.43
381388504/ 745230011	SOUTHERN FINANCIAL, LLC	FX OPTION	31-Jan-2014	01-May-2014	07-May-2014	(10,000,000.00)	USD	1,025,000,000	JPY	SHORT	EUROPEAN	CALL	102.5000	(145,063.17)
Subtotal:													(259,480.74)	
<b>Total:</b>													<b>(259,480.74)</b>	

Statement ID : 182298\_20140219\_20140220\_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