



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	FxEuroOpt	21-Nov-2013	20-Nov-2014	25-Nov-2014	(1,000,000.00)	USD	101,000,000	JPY	SHORT	EUROPEAN	CALL	101.0000	(18,373.26)
366364436/ 710423461	SOUTHERN FINANCIAL, LLC	FXOneBarOneT ouchOpt	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	8,388.52
366364436/ 710423463	SOUTHERN FINANCIAL, LLC	FXOneBarOneT ouchOpt	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	5,735.92
366364436/ 710423465	SOUTHERN FINANCIAL, LLC	FXOneBarOneT ouchOpt	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	3,899.93
407339131/ 806424249	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	(91,637.29)
407339131/ 806424264	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	1,423.87
<b>Subtotal:</b>													<u>(90,562.31)</u>	
<b>Total:</b>													<u>(90,562.31)</u>	

Statement ID : 182298\_20140808\_20140811\_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