



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 | (23,247.83) |
| 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 | 4,792.03 |
| 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 | 3,112.19 |
| 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 | 2,046.05 |
| 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 | (145,086.21) |
| 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 | 151.74 |
| 418822243/ 834462396 | SOUTHERN FINANCIAL, LLC | FxEuroOpt | 12-Aug-2014 | 12-Aug-2015 | 14-Aug-2015 | 75,000,000.00 | USD | (462,000,000.00) | CNH | SHORT | EUROPEAN | PUT | 6.1600 | (272,219.17) |
| Subtotal: | | | | | | | | | | | | | <u>(430,451.20)</u> | |
| Total: | | | | | | | | | | | | | <u><u>(430,451.20)</u></u> | |

Statement ID : 182298_20140819_20140820_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