



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	(72,980.97)
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	337.54
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	217.30
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	139.92
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	(217,461.36)
Subtotal:													<u>(289,747.58)</u>	
Total:													<u>(289,747.58)</u>	

Statement ID : 182298_20140919_20140922_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