



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)     |
|------------------|-------------------------|---------------------|-------------|---------------|-----------------|----------------|-----------|------------------|-----------|-------------|--------------|-----------|----------------------------|--------------|
|                  | 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                   | (64,163.95)  |
|                  | SOUTHERN FINANCIAL, LLC | FXOneBarOneTouchOpt | 21-Nov-2013 | 20-Nov-2014   | 25-Nov-2014     | (21,000.00)    | USD       | 0                | JPY       | LONG        | EUROPEAN     |           | 0.0000                     | 352.20       |
|                  | SOUTHERN FINANCIAL, LLC | FXOneBarOneTouchOpt | 21-Nov-2013 | 20-Nov-2014   | 25-Nov-2014     | (21,000.00)    | USD       | 0                | JPY       | LONG        | EUROPEAN     |           | 0.0000                     | 227.64       |
|                  | SOUTHERN FINANCIAL, LLC | FXOneBarOneTouchOpt | 21-Nov-2013 | 20-Nov-2014   | 25-Nov-2014     | (21,000.00)    | USD       | 0                | JPY       | LONG        | EUROPEAN     |           | 0.0000                     | 147.76       |
|                  | 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                     | (279,981.09) |
| <b>Subtotal:</b> |                         |                     |             |               |                 |                |           |                  |           |             |              |           | <u>(343,417.44)</u>        |              |
| <b>Total:</b>    |                         |                     |             |               |                 |                |           |                  |           |             |              |           | <u><u>(343,417.44)</u></u> |              |

Statement ID : [REDACTED]

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