



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/<br>710423459 | SOUTHERN<br>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            | (64,768.48)  |
| 366364436/<br>710423461 | SOUTHERN<br>FINANCIAL, LLC | FXOneBarOneT<br>ouchOpt | 21-Nov-2013 | 20-Nov-2014   | 25-Nov-2014     | (21,000.00)    | USD       | 0                | JPY       | LONG        | EUROPEAN     |           | 0.0000              | 69.44        |
| 366364436/<br>710423463 | SOUTHERN<br>FINANCIAL, LLC | FXOneBarOneT<br>ouchOpt | 21-Nov-2013 | 20-Nov-2014   | 25-Nov-2014     | (21,000.00)    | USD       | 0                | JPY       | LONG        | EUROPEAN     |           | 0.0000              | 36.06        |
| 366364436/<br>710423465 | SOUTHERN<br>FINANCIAL, LLC | FXOneBarOneT<br>ouchOpt | 21-Nov-2013 | 20-Nov-2014   | 25-Nov-2014     | (21,000.00)    | USD       | 0                | JPY       | LONG        | EUROPEAN     |           | 0.0000              | 18.68        |
| 418822243/<br>834462396 | SOUTHERN<br>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              | (311,530.56) |
| <b>Subtotal:</b>        |                            |                         |             |               |                 |                |           |                  |           |             |              |           | <u>(376,174.86)</u> |              |
| <b>Total:</b>           |                            |                         |             |               |                 |                |           |                  |           |             |              |           | <u>(376,174.86)</u> |              |

Statement ID : 182298\_20141028\_20141029\_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