



Deutsche Bank AG

For Sales Inquiries Contact:

Tazia Smith (Tel) [REDACTED] (Email) tazia.smith@db.com

For questions relating to this statement contact:

Valuations NY (Tel) 1-212-250-2600 (Email) valuations.ny@db.com

SOUTHERN FINANCIAL, LLC

To: Jabwcpa Gmail (Email) [REDACTED] Harrybeller Gmail (Email) [REDACTED] Richard Kahn12 (Email) [REDACTED] Gedeon Pinedo (Email) [REDACTED] Vahe Stepanian (Email) [REDACTED]
Joseph Cothron (Email) [REDACTED] Tazia Smith (Email) [REDACTED] Amanda Kirby (Email) [REDACTED] Paul Morris (Email) [REDACTED]

Fx Rates: USD/EUR = .7486430844

Note:-All Values are shown from the DB Group's point of view. A negative Value therefore expresses an amount which is in your favour, while a positive amount is one which is in DB Group favour. The terms and conditions of each transaction are specified in the relevant trade Confirmation.

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Statement ID : 182298_20140812_20140813_1



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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	(19,381.07)
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	6,567.92
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	4,296.05
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	2,822.47
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	(121,231.63)
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	414.13
Subtotal:													(126,512.13)	
Total:													(126,512.13)	

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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