



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)
[REDACTED]	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	(21,105.05)
[REDACTED]	SOUTHERN FINANCIAL, LLC	FXOneBarOneTouchOpt	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	5,849.95
[REDACTED]	SOUTHERN FINANCIAL, LLC	FXOneBarOneTouchOpt	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	3,825.52
[REDACTED]	SOUTHERN FINANCIAL, LLC	FXOneBarOneTouchOpt	21-Nov-2013	20-Nov-2014	25-Nov-2014	(21,000.00)	USD	0	JPY	LONG	EUROPEAN		0.0000	2,519.35
[REDACTED]	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	(100,173.80)
[REDACTED]	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	354.15
[REDACTED]	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	(237,399.19)
													Subtotal:	<u>(346,129.06)</u>
													Total:	<u>(346,129.08)</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