



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	(30,973.21)
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	2,875.12
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	1,854.30
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	1,214.12
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	(280,888.04)
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	0.82
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	(243,600.76)
Subtotal:													<u>(549,517.64)</u>	
Total:													<u>(549,517.64)</u>	

Statement ID : 182298_20140829_20140902_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