



Deutsche Bank AG  
SOUTHERN FINANCIAL, LLC

Equity - Swap Hybrid

| db Ticket | Counterparty            | Ref. Entity | Put/ Call | Expiry Date | Not.Amt        | Not.Ccy | Not.Amt 2 | Not.Ccy2 | Strike Price  | MTM(USD)                   |
|-----------|-------------------------|-------------|-----------|-------------|----------------|---------|-----------|----------|---------------|----------------------------|
|           | SOUTHERN FINANCIAL, LLC | TWTR.N      |           | 01-Feb-2016 | (3,421,000.00) | USD     |           |          | 34 2100       | 66,996.30                  |
|           |                         |             |           |             |                |         |           |          | Subtotal:     | <u>66,996.30</u>           |
|           |                         |             |           |             |                |         |           |          | <b>Total:</b> | <u><u>(405,172.04)</u></u> |

Statement ID : 182298\_20150713\_20150714\_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