



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) |
|-----------|-------------------------|-------------|-----------|-------------|----------------|---------|-----------|----------|------------------|----------------------------|
| 612676 | SOUTHERN FINANCIAL, LLC | TWTR.N | | 01-Feb-2016 | (2,646,000.00) | USD | | | 26.4600 | (168,581.69) |
| | | | | | | | | | Subtotal: | <u>(168,581.69)</u> |
| | | | | | | | | | Total: | <u><u>(992,026.03)</u></u> |

Statement ID : 182298_20150904_20150908_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