

Trade Type,Trade ID,DealGroupID,MTM,Ccy,Secondary MTM,Secondary
CCY,Counterparty,Trade Date,Eff. Date,Settlement Date,Maturity Date,Delivery
Date,Not.Amt 1,Not.Ccy1,Not.Amt 2,Not.Ccy2,Quantity,Ref. Entity,Long/
Short,Put/ Call,Strike Price,DBPays DBReceives,Next Reset,Spread At
Maturity,Pmt Rate Ref.,Rate,Price Per Unit,BuySell,Pmt Ccy,Implied
Volatility,Swapwire ID,Fair Price,Spot Price,Option Type,Option
Style,Party,Delta,Product Type,Underlying Ticker,Unit,Vega,Gamma

"FxEuroOpt","366364436/710423459","366364436/710423459",-33411.28,"USD", ,"
", "SOUTHERN FINANCIAL, LLC",21-Nov-2013,21-Nov-2013,25-Nov-2014,20-
Nov-2014, , -1000000.00,"USD",101000000.00,"JPY", , " ", "SHORT", "CALL", -
101,"DB Pays 101", , , " ",101, , "SELL", " ", , , " ", , "
", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FXEUROOPT", " ", " ", "
", " "

"FXOneBarOneTouchOpt","366364436/710423461","366364436/710423461",-
15252.18,"USD", , " ", "SOUTHERN FINANCIAL, LLC",21-Nov-2013,21-Nov-2013,25-
Nov-2014,20-Nov-2014, , -21000.00,"USD",0.00,"JPY", , " ", "LONG", " ",0,"
", , , " ", , , "BUY", " ", , , " ", , " ", "EUROPEAN", "DEUTSCHE BANK AG, LONDON,
LONDON", " ", "FXONEBARONETOUCHOPT", " ", " ", " ", " ", " "

"FXOneBarOneTouchOpt","366364436/710423463","366364436/710423463",-
13144.56,"USD", , " ", "SOUTHERN FINANCIAL, LLC",21-Nov-2013,21-Nov-2013,25-
Nov-2014,20-Nov-2014, , -21000.00,"USD",0.00,"JPY", , " ", "LONG", " ",0,"
", , , " ", , , "BUY", " ", , , " ", , " ", "EUROPEAN", "DEUTSCHE BANK AG, LONDON,
LONDON", " ", "FXONEBARONETOUCHOPT", " ", " ", " ", " ", " "

"FXOneBarOneTouchOpt","366364436/710423465","366364436/710423465",-
11221.90,"USD", , " ", "SOUTHERN FINANCIAL, LLC",21-Nov-2013,21-Nov-2013,25-
Nov-2014,20-Nov-2014, , -21000.00,"USD",0.00,"JPY", , " ", "LONG", " ",0,"
", , , " ", , , "BUY", " ", , , " ", , " ", "EUROPEAN", "DEUTSCHE BANK AG, LONDON,
LONDON", " ", "FXONEBARONETOUCHOPT", " ", " ", " ", " ", " "

"FxEuroOpt","377817895/737154817","377817895/737154817",-134111.89,"USD", ,"
", "SOUTHERN FINANCIAL, LLC",17-Jan-2014,17-Jan-2014,21-Apr-2014,17-
Apr-2014, , -10000000.00,"USD",11000000.00,"CAD", , " ", "SHORT", "CALL", -
1.1,"DB Pays 1.1", , , " ",1.1, , "SELL", " ", , , " ", , "
", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FXEUROOPT", " ", " ", "
", " "

"FXOneBarEuroOpt","377817895/737154818","377817895/737154818",-
10408.89,"USD", , " ", "SOUTHERN FINANCIAL, LLC",17-Jan-2014,17-Jan-2014,21-
Apr-2014,17-Apr-2014, , -10000000.00,"USD",11300000.00,"CAD", , "
", "SHORT", "CALL",1.13,"DB Pays 1.13", , , " ",1.13, , "SELL", " ", , , " ", , "
", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FXONEBAREUROOPT", " ", "
", " ", " "

"FxEuroOpt","381388504/745230011","381388504/745230011",-76819.46,"USD", ,"
", "SOUTHERN FINANCIAL, LLC",31-Jan-2014,31-Jan-2014,07-May-2014,01-
May-2014, , -10000000.00,"USD",102500000.00,"JPY", , " ", "SHORT", "CALL", -
102.5,"DB Pays 102.5", , , " ",102.5, , "SELL", " ", , , " ", , "
", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FXEUROOPT", " ", " ", "
", " "

"FxEuroOpt","388935615/762758626","388935615/762758626",134111.89,"USD", ,"
", "SOUTHERN FINANCIAL, LLC",05-Mar-2014,05-Mar-2014,21-Apr-2014,17-
Apr-2014, , 10000000.00,"USD",-11000000.00,"CAD", , " ", "LONG", "CALL", -
1.1,"DB Receives 1.1", , , " ",1.1, , "BUY", " ", , , " ", , "
", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FXEUROOPT", " ", " ", "
", " "

valuations provided to you will almost certainly differ from this valuation. This difference can be less favourable to you, and due to the volatility of market conditions, the size or notional amount of the decrease or increase and other factors, the differential could be substantial. DB shall not be liable for any errors or omissions made in calculating or disseminating valuations, or for any inaccuracies or flaws in the methodologies, adjustments or assumptions. DB specifically disclaims liability for any losses or damages (incidental, consequential or otherwise) that may arise from valuations that are either used or relied upon by you or any other party for any reason including, without limitation, your use of valuations in preparation of your own financial books and records."

"As of 14-Mar-2014"