

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,
"CREDIT DERIVATIVE-DEFSWAP","C7970754M","C7970754M",-623686.09,"USD", , "
", "SOUTHERN FINANCIAL, LLC",13-Jan-2015,14-Jan-2015,20-Mar-2020,20-
Mar-2020, ,10000000.00,"USD",10000000.00,"USD", , "BRASOV","SHORT", "
", , "DB Receives 1 FIXED", ,236.199042,"FIXED",1, , "SELL","USD", , " ", , , "
", " ", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FIXED RATE CASH FLOW", " ", "
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"EQUITY OPTION","901634610","LN-618753",-23802.64,"USD", , " ", "SOUTHERN
FINANCIAL LLC",30-Jan-2015,30-Jan-2015, ,18-Dec-2015,18-
Dec-2015,-4166000.00,"USD", , " ", -4166000,"LN_618753BU", "SHORT", "CALL",1, "
", , , " ", ,0.0240,"SELL","USD", , " ", , , "STRUCTURED", "EUROPEAN", "DEUTSCHE
BANK AG, LONDON, LONDON", " ", "EQUITY OPTION", " ", " ", " ", " ", "
"EQUITY OPTION","IMAG603575628","NY-618176",1346263.66,"USD", , " ", "SOUTHERN
FINANCIAL GROUP INC",27-Jan-2015,27-Jan-2015, ,27-Jan-2016,01-
Feb-2016,3896620.00,"USD",3896620.00,"USD",100000,"TWTR.N", "LONG", "CALL", -
38.9662, " ", , , " ", ,7.2828,"BUY", "USD",45.6704, " ", -
13.4626,48.5000,"VANILLA", "EUROPEAN", "DEUTSCHE BANK AG, LONDON,
LONDON", "0.7656097185", "EQUITY OPTION", "TWTR.N", "
", "0.144934125", "0.0142253045", "
"FxEuroOpt", "418822243/834462396", "418822243/834462396", -17039.32, "USD", , "
", "SOUTHERN FINANCIAL, LLC",12-Aug-2014,12-Aug-2014,14-Aug-2015,12-
Aug-2015, ,75000000.00,"USD", -462000000.00,"CNH", , " ", "SHORT", "PUT", -
6.16, "DB Pays 6.16", , , " ", 6.16, , "SELL", " ", , , " ", "
", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FXEUROOPT", " ", " ", "
", " ", "
"EQUITY SWAP-HYBRID", "612676", "612676", -948686.22, "USD", , " ", "SOUTHERN
FINANCIAL GROUP INC",27-Jan-2015,30-Jan-2015, ,01-Feb-2016,01-
Feb-2016, -3896620.00,"USD", , " ", , "TWTR.N", " ", " ", -
38.9662, "DB Pays 0.001705", ,27-Feb-2015, , " ", 0.001705,48.5000, " ", "USD", , "
", , , "GENERIC", " ", "DEUTSCHE BANK AG, LONDON, LONDON", "
", "EQUITY", "TWTR.N", " ", " ", " ", "
"CommoditySwapIdx", "454197689/926017511", "454197689/926017511", -
908083.15, "USD", , " ", "SOUTHERN FINANCIAL, LLC",13-Jan-2015,13-Jan-2015,15-
Jan-2016,13-Jan-2016, , -10000000.00,"USD", , " ", , "VOLSS_CL_USD", "SHORT", " ", -
255.8709, "DB Pays 255.8709", , , " ", 255.8709, "SELL", " ", , " ", " ", "
", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "COMMODITYINDEXSWAP", "DBCMWSV2", "
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,, "Total",641132.54,,,
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"Statement Id: 182298_20150213_20150217_1"

"Note:-All Values are shown from the DB Group's point of view. A negative
Value therefore expresses an amount which is in your favour, while a
positive amount is one which is in DB Group favour. The terms and conditions
of each transaction are specified in the relevant trade Confirmation."
""

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"As of 13-Feb-2015"