

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",-531596.09,"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", ,219.120807,"FIXED",1, , "SELL","USD", , " " , , , "
", " " , "DEUTSCHE BANK AG, LONDON, LONDON", " " , "FIXED RATE CASH FLOW", " " , "
", " " , " " , "
"EQUITY OPTION","901634610","LN-618753",-116471.55,"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",768181.78,"USD", , " " , "SOUTHERN
FINANCIAL, LLC",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",42.0134, " " , -
7.7172,42.2700,"VANILLA", "EUROPEAN", "DEUTSCHE BANK AG, LONDON,
LONDON", "66.0331235336799", "EQUITY OPTION", "TWTR.N", "
", "0.0134062066713467", "2.3811798521343", "
"FxEuroOpt", "863293069", "418822243/834462396", -41584.76,"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",777614.47,"USD", , " " , "SOUTHERN
FINANCIAL, LLC",27-Jan-2015,30-Jan-2015, ,01-Feb-2016,01-
Feb-2016,-5166000.00,"USD", , " " , , "TWTR.N", " " , " " , "
51.66, "DB Pays 0.001843",27-May-2015, , " " , 0.001843,42.2700, " " , "USD", , "
", , , "GENERIC", " " , "DEUTSCHE BANK AG, LONDON, LONDON", "
", "EQUITY", "TWTR.N", " " , " " , " " , "
", , "Total",856143.85,,,
""

"Statement Id: [REDACTED]"

"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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the transaction or instrument as of the date specified. DB's economic
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"As of 28-Apr-2015"