

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,SwapsWire ID,Fair Price,Spot Price,Option Type,Option  
Style,Party,Delta,Product Type,Underlying Ticker,Unit,Vega,Gamma,  
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", "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", ,238.05142,"FIXED",1, , "SELL", "USD", , " " , , "  
", " " , "DEUTSCHE BANK AG, LONDON, LONDON", " " , "FIXED RATE CASH FLOW", " " , "  
", " " , " " , "  
"EQUITY OPTION", "901634610", "LN-618753", -45153.16, "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",359194.39,"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",41.6581, " " , -  
3.5929,36.7200,"VANILLA", "EUROPEAN", "DEUTSCHE BANK AG, LONDON,  
LONDON", "48.6214705827229", "EQUITY OPTION", "TWTR.N", "  
", "0.0107545946021845", "3.54773565451188", "  
"FxEuroOpt", "863293069", "418822243/834462396", -300.62, "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", " " , " " , "  
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"FxEuroOpt", "1072901230", "497117498/1037233558", -598095.84, "USD", , "  
", "SOUTHERN FINANCIAL, LLC",02-Jul-2015,02-Jul-2015,06-Jan-2016,04-  
Jan-2016, ,50000000.00,"EUR", -52000000.00,"USD", , " " , "SHORT", "PUT", -  
1.04, "DB Pays 1.04", , , " " , 1.04, , "SELL", " " , " " , " " , "  
", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " " , "FXEUROOPT", " " , " " , "  
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", "SOUTHERN FINANCIAL, LLC",02-Jul-2015,02-Jul-2015,06-Jan-2016,04-  
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", " " , "  
"FxEuroOpt", "1072923265", "497126993/1037255502", -350427.62, "USD", , "  
", "SOUTHERN FINANCIAL, LLC",02-Jul-2015,02-Jul-2015,06-Jan-2016,04-  
Jan-2016, ,25000000.00,"EUR", -26250000.00,"USD", , " " , "SHORT", "PUT", -  
1.05, "DB Pays 1.05", , , " " , 1.05, , "SELL", " " , " " , " " , "  
", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " " , "FXEUROOPT", " " , " " , "  
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", "SOUTHERN FINANCIAL, LLC",02-Jul-2015,02-Jul-2015,06-Jan-2016,04-

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Jan-2016, ,25000000.00,"EUR",-28912500.00,"USD", ,," " ,"LONG","CALL",-
1.1565,"DB Receives 1.1565 ", , ,," " ,1.1565, ,"BUY",," " ,," " ,," "
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Feb-2016,-3421000.00,"USD", ,," " ,,"TWTR.N",," " ,," " ,"-
34.21,"DB Pays 0.001865 ",27-Jul-2015, ,," " ,0.001865,36.7200," " ,"USD", ,,"
", , ,,"GENERIC",," " ,"DEUTSCHE BANK AG, LONDON, LONDON",,"
","EQUITY",,"TWTR.N",," " ,," " ,," " ,
,,,"Total",-736290.37,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
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"Statement Id: 182298\_20150714\_20150715\_1"

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"As of 14-Jul-2015"