

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,
"CREDIT DERIVATIVE-DEFSWAP","C7970754M","C7970754M",-737435.44,"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", ,275.483472,"FIXED",1, , "SELL", "USD", , " ", , , "
", " ", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FIXED RATE CASH FLOW", " ", "
", " ", " ", "
"EQUITY OPTION", "901634610", "LN-618753", -59736.35, "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",144118.43,"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",44.266, " ", -
1.4424,31.0100,"VANILLA", "EUROPEAN", "DEUTSCHE BANK AG, LONDON,
LONDON", "28.1739294793861", "EQUITY OPTION", "TWTR.N", "
", "0.00731443538736618", "3.52048270836096", "
"FxEuroOpt", "863293069", "418822243/834462396",0.00,"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", " ", " ", "
", " ", "
"FxEuroOpt", "1072901230", "497117498/1037233558", -411653.44, "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", " ", " ", "
", " ", "
"FxEuroOpt", "1072901231", "497117498/1037233559",452294.83,"USD", , "
", "SOUTHERN FINANCIAL, LLC",02-Jul-2015,02-Jul-2015,06-Jan-2016,04-
Jan-2016, ,50000000.00,"EUR", -58200000.00,"USD", , " ", "LONG", "CALL", -
1.164, "DB Receives 1.164 ", , , " ",1.164, , "BUY", " ", , , " ", "
", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FXEUROOPT", " ", " ", "
", " ", "
"FxEuroOpt", "1072923265", "497126993/1037255502", -250944.08, "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", " ", " ", "
", " ", "
"FxEuroOpt", "1072923266", "497126993/1037255503",268413.28,"USD", , "
", "SOUTHERN FINANCIAL, LLC",02-Jul-2015,02-Jul-2015,06-Jan-2016,04-

"As of 31-Jul-2015"