

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",-767987.42,"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", ,285.230487,"FIXED",1, , "SELL", "USD", , " ", , , "
", " ", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FIXED RATE CASH FLOW", " ", "
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"EQUITY OPTION", "901634610", "LN-618753", -73146.88, "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",130055.29,"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",50.1532, " ", -
1.3006,29.3900,"VANILLA", "EUROPEAN", "DEUTSCHE BANK AG, LONDON,
LONDON", "0.2552595742", "EQUITY OPTION", "TWTR.N", "
", "0.0637885869", "0.0322635146", "
"FxEuroOpt", "1072901230", "497117498/1037233558", -293448.36, "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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"FxEuroOpt", "1072901231", "497117498/1037233559",586634.45,"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", " ", " ", "
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", "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", " ", , , " ", "
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", "SOUTHERN FINANCIAL, LLC",02-Jul-2015,02-Jul-2015,06-Jan-2016,04-
Jan-2016, ,25000000.00,"EUR", -28912500.00,"USD", , " ", "LONG", "CALL", -
1.1565,"DB Receives 1.1565 ", , , " ",1.1565, , "BUY", " ", , , " ", "
", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FXEUROOPT", " ", " ", "
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"EQUITY SWAP-HYBRID", "612676", "612676",532269.56,"USD", , " ", "SOUTHERN
FINANCIAL, LLC",27-Jan-2015,30-Jan-2015, ,01-Feb-2016,01-

Feb-2016,-3470000.00,"USD",,"TWTR.N",,"34.7,"DB_Pays_0.001908",-
27-Aug-2015,,"0.001908,29.3900,","USD",,"GENERIC",
,"DEUTSCHE BANK AG, LONDON, LONDON",,"EQUITY","TWTR.N",,"",
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"Statement Id: 182298_20150812_20150813_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 12-Aug-2015"