

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",-784913.14,"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", ,290.092756,"FIXED",1, , "SELL", "USD", , " ", , , "
", " ", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FIXED RATE CASH FLOW", " ", "
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"EQUITY OPTION", "901634610", "LN-618753", -69938.91, "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", 110181.39, "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", 48.6593, " ", -
1.1018, 29.0600, "VANILLA", "EUROPEAN", "DEUTSCHE BANK AG, LONDON,
LONDON", "0.2321295116", "EQUITY OPTION", "TWTR.N", "
", "0.0593955178", "0.0322311315", "
"FxEuroOpt", "1072901230", "497117498/1037233558", -296590.24, "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-
Jan-2016, , 50000000.00, "EUR", -58200000.00, "USD", , " ", "LONG", "CALL", -
1.164, "DB Receives 1.164 ", , , " ", 1.164, , "BUY", " ", , , " ", "
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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", " ", , , " ", "
", "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", -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", 565632.29, "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,,"0.001908,29.0600,","USD",,"GENERIC",
,"DEUTSCHE BANK AG, LONDON, LONDON",,"EQUITY","TWTR.N",,"",
,,,"Total",17485.46,,,,,,,,,,,,,,,,,,,,,
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"Statement Id: 182298_20150814_20150817_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 14-Aug-2015"