

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",-1085643.56,"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", ,372.543284,"FIXED",1, ,,"SELL","USD", ,," , , , "
", , ,,"DEUTSCHE BANK AG, LONDON, LONDON", ,,"FIXED RATE CASH FLOW", , , , "
", , , , , "
"EQUITY OPTION","901634610","LN-618753",-75766.57,"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",89318.34,"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",54.7244, , , , -
0.8932,27.7100,"VANILLA","EUROPEAN","DEUTSCHE BANK AG, LONDON,
LONDON", ,0.1997977756,"EQUITY OPTION","TWTR.N", "
", ,0.0476051681", ,0.0300490242",
"FxEuroOpt","1072901230","497117498/1037233558",-252763.96,"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",575769.13,"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",-156380.09,"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",342816.87,"USD", , ,"
", ,,"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", , , , , , "
", , , , , "
"EQUITY SWAP-HYBRID","612676","612676",-124302.82,"USD", , , ,,"SOUTHERN
FINANCIAL, LLC",27-Jan-2015,30-Jan-2015, ,01-Feb-2016,01-

Feb-2016,-2646000.00,"USD",," ",,"TWTR.N",," ",," ",
 26.46,"DB Pays 0.001985 ",28-Sep-2015,," ",0.001985,27.7100," ",,"USD",," ",
 ",,"GENERIC",," ",,"DEUTSCHE BANK AG, LONDON, LONDON",
 ",,"EQUITY",,"TWTR.N",," ",," ",," ",
 ,,"Total",-686952.66,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
 ""

"Statement Id: 182298_20150910_20150911_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 10-Sep-2015"