



Deutsche Bank AG

SOUTHERN FINANCIAL, LLC

Equity - Swap Hybrid

db Ticket	Counterparty	Ref. Entity	Put/ Call	Expiry Date	Not.Amt	Not.Ccy	Not.Amt 2	Not.Ccy2	Strike Price	MTM(USD)
[REDACTED]	SOUTHERN FINANCIAL, LLC	TWTR.N		01-Feb-2016	(3,421,000.00)	USD			34 2100	153,907.30
									Subtotal:	<u>153,907.30</u>
									Total:	<u>204,130.59</u>

Statement ID [REDACTED]

The valuation information set forth in this statement is provided subject to the terms and conditions set forth in the notes on the cover sheet