



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) |
|-----------|-------------------------|-------------|-----------|-------------|----------------|---------|-----------|----------|---------------|--------------------------|
| 612676 | SOUTHERN FINANCIAL, LLC | TWTR.N | | 01-Feb-2016 | (2,646,000.00) | USD | | | 26.4600 | 770,062.25 |
| | | | | | | | | | Subtotal: | <u>770,062.25</u> |
| | | | | | | | | | Total: | <u>426,989.14</u> |

Statement ID : 182298_20150901_20150902_1

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