



Deutsche Bank AG

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)
Subtotal:										285,402.29

FX - NDF

DealGroupID	Counterparty	Trade Type	Trade Date	Maturity Date	Settlement Date	Not.Amt 1	Not.Ccy 1	Not.Amt 2	Not.Ccy 2	DBPays DBReceives	BuySell	MTM(USD)
525035553/ 1110119325	SOUTHERN FINANCIAL, LLC	FXNDF	30-Oct-2015	02-Aug-2016	04-Aug-2016	(1,200,000,000)	JPY	11,540,400,000.00	KRW			(186,860.92)
Subtotal:												(186,860.92)
<b>Total:</b>												<b>(1,319,965.06)</b>

Statement ID : 182298\_20151222\_20151223\_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