

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,Swapwire ID,Fair Price,Spot Price,Option Type,Option  
 Style,Party,Delta,Product Type,Underlying Ticker,Unit,Vega,Gamma

"FX OPTION","366364436/710423459","366364436/710423459",-43746.95,"USD", , "  
 ", "SOUTHERN FINANCIAL, LLC",21-Nov-2013,21-Nov-2013,25-Nov-2014,20-  
 Nov-2014, , -1000000.00,"USD",101000000.00,"JPY", , " ", "SHORT", "CALL", -  
 101,"DB Pays 101", , , " ",101, , "SELL", " ", , " ", , , "  
 ", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FX OPTION", " ", " ", "  
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 "FX OPTION","366364436/710423461","366364436/710423461",14361.20,"USD", , "  
 ", "SOUTHERN FINANCIAL, LLC",21-Nov-2013,21-Nov-2013,25-Nov-2014,20-  
 Nov-2014, , -21000.00,"USD",0.00,"JPY", , " ", "LONG", " ",0, " ", , , "  
 " ", , , "BUY", " ", , " ", , , " ", "EUROPEAN", "DEUTSCHE BANK AG, LONDON,  
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 "FX OPTION","366364436/710423463","366364436/710423463",12627.61,"USD", , "  
 ", "SOUTHERN FINANCIAL, LLC",21-Nov-2013,21-Nov-2013,25-Nov-2014,20-  
 Nov-2014, , -21000.00,"USD",0.00,"JPY", , " ", "LONG", " ",0, " ", , , "  
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 "FX OPTION","366364436/710423465","366364436/710423465",11034.69,"USD", , "  
 ", "SOUTHERN FINANCIAL, LLC",21-Nov-2013,21-Nov-2013,25-Nov-2014,20-  
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 "FX OPTION","377817895/737154817","377817895/737154817",-191923.18,"USD", , "  
 ", "SOUTHERN FINANCIAL, LLC",17-Jan-2014,17-Jan-2014,21-Apr-2014,17-  
 Apr-2014, , -10000000.00,"USD",11000000.00,"CAD", , " ", "SHORT", "CALL", -  
 1.1,"DB Pays 1.1", , , " ",1.1, , "SELL", " ", , " ", , , "  
 ", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FX OPTION", " ", " ", "  
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 "FX OPTION","377817895/737154818","377817895/737154818",68701.48,"USD", , "  
 ", "SOUTHERN FINANCIAL, LLC",17-Jan-2014,17-Jan-2014,21-Apr-2014,17-  
 Apr-2014, , -10000000.00,"USD",11300000.00,"CAD", , " ", "SHORT", "CALL", -  
 1.13,"DB Pays 1.13", , , " ",1.13, , "SELL", " ", , " ", , , "  
 ", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FX OPTION", " ", " ", "  
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 ,, "Total",-128945.16,,,  
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"Statement Id: 182298\_20140124\_20140127\_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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 stated otherwise, valuations represent DB's current economic assessment of

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"As of 24-Jan-2014"