

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  
"FxEuroOpt","366364436/710423459","366364436/710423459",-15077.22,"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", " ", "FXEUROOPT", " ", " ", "  
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"FXOneBarOneTouchOpt","366364436/710423461","366364436/710423461", -  
8642.94,"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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LONDON, LONDON", " ", "FXONEBARONETOUCOOPT", " ", " ", " ", " ", " "  
"FXOneBarOneTouchOpt","366364436/710423463","366364436/710423463", -  
5745.12,"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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LONDON, LONDON", " ", "FXONEBARONETOUCOOPT", " ", " ", " ", " ", " "  
"FXOneBarOneTouchOpt","366364436/710423465","366364436/710423465", -  
3818.89,"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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LONDON, LONDON", " ", "FXONEBARONETOUCOOPT", " ", " ", " ", " ", " "  
"FxEuroOpt","407339131/806424249","407339131/806424249",-87566.01,"USD", , "  
", "SOUTHERN FINANCIAL, LLC",06-Jun-2014,06-Jun-2014,10-Sep-2014,08-  
Sep-2014, , 10000000.00,"EUR",-13450000.00,"USD", , " ", "SHORT", "PUT", -  
1.345,"DB Pays 1.345", , , " ",1.345, , "SELL", " ", , " ", , "  
", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FXEUROOPT", " ", " ", "  
", " "  
"FxEuroOpt","407339131/806424264","407339131/806424264",7394.91,"USD", , "  
", "SOUTHERN FINANCIAL, LLC",06-Jun-2014,06-Jun-2014,10-Sep-2014,08-  
Sep-2014, , 10000000.00,"EUR",-13800000.00,"USD", , " ", "LONG", "CALL", -  
1.38,"DB Receives 1.38", , , " ",1.38, , "BUY", " ", , " ", , "  
", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FXEUROOPT", " ", " ", "  
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,, "Total",-77041.36,,,  
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"Statement Id: 182298\_20140722\_20140723\_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 22-Jul-2014"