

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",-18373.26,"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", " ", " ", "  
 " " "

"FXOneBarOneTouchOpt","366364436/710423461","366364436/710423461", -  
 8388.52,"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", "USD", , " ", , , " ", "EUROPEAN", "DEUTSCHE BANK AG,  
 LONDON, LONDON", " ", "FXONEBARONETOUCHOPT", " ", " ", " ", " ", " " "

"FXOneBarOneTouchOpt","366364436/710423463","366364436/710423463", -  
 5735.92,"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", "USD", , " ", , , " ", "EUROPEAN", "DEUTSCHE BANK AG,  
 LONDON, LONDON", " ", "FXONEBARONETOUCHOPT", " ", " ", " ", " ", " " "

"FXOneBarOneTouchOpt","366364436/710423465","366364436/710423465", -  
 3899.93,"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", "USD", , " ", , , " ", "EUROPEAN", "DEUTSCHE BANK AG,  
 LONDON, LONDON", " ", "FXONEBARONETOUCHOPT", " ", " ", " ", " ", " " "

"FxEuroOpt","407339131/806424249","407339131/806424249",-91637.29,"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",1423.87,"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", " ", " ", "  
 " " "

,, "Total",-90562.31,,,  
 ""

"Statement Id: 182298\_20140808\_20140811\_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 08-Aug-2014"