

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,
"CREDIT DERIVATIVE-DEFSWAP","C7970754M","C7970754M",-584930.82,"USD", , "
", "SOUTHERN FINANCIAL, LLC",13-Jan-2015,14-Jan-2015,20-Mar-2020,20-
Mar-2020, ,10000000.00,"USD",10000000.00,"USD", , "BRASOV", "SHORT", "
", , "DB Receives 1 FIXED", ,225.95013,"FIXED",1, , "SELL", "USD", , " , , , "
", " , "DEUTSCHE BANK AG, LONDON, LONDON", " , "FIXED RATE CASH FLOW", " , "
", " , " , "
"EQUITY OPTION","IMAG603575628","NY-618176",837381.86,"USD", , " , "SOUTHERN
FINANCIAL GROUP INC",27-Jan-2015,27-Jan-2015, ,27-Jan-2016,01-
Feb-2016,3896620.00,"USD",3896620.00,"USD",100000,"TWTR.N", "LONG", "CALL", -
38.9662, " , , , " , ,7.2828,"BUY", "USD",47.5189, " , -
8.3737,40.7200,"VANILLA", "EUROPEAN", "DEUTSCHE BANK AG, LONDON,
LONDON", "63.1969130785395", "EQUITY OPTION", "TWTR.N", "
", "0.0151615289901693", "1.97117985097632",
"FxEuroOpt", "418822243/834462396", "418822243/834462396", -72540.97, "USD", , "
", "SOUTHERN FINANCIAL, LLC",12-Aug-2014,12-Aug-2014,14-Aug-2015,12-
Aug-2015, ,75000000.00,"USD",-462000000.00,"CNH", , " , "SHORT", "PUT", -
6.16,"DB Pays 6.16", , , " ,6.16, , "SELL", " , , , " , , , "
", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " , "FXEUROOPT", " , " , "
", " , "
"EQUITY SWAP-HYBRID", "612676", "612676", -171782.19, "USD", , " , "SOUTHERN
FINANCIAL GROUP INC",27-Jan-2015,30-Jan-2015, ,01-Feb-2016,01-
Feb-2016,-3896620.00,"USD", , " , , "TWTR.N", " , " , "
38.9662,"DB Pays 0.001705",27-Feb-2015, , " ,0.001705,40.7200, " , "USD", , "
", , , "GENERIC", " , "DEUTSCHE BANK AG, LONDON, LONDON", "
", "EQUITY", "TWTR.N", " , " , " , "
"CommoditySwapIdx", "454197689/926017511", "454197689/926017511", -
1083641.60,"USD", , " , "SOUTHERN FINANCIAL, LLC",13-Jan-2015,13-Jan-2015,15-
Jan-2016,13-Jan-2016, , -10000000.00,"USD", , " , , "VOLSS_CL_USD", "SHORT", " , -
255.8709,"DB Pays 255.8709", , , " ,255.8709, , "SELL", " , , , " , , , "
", "DEUTSCHE BANK AG, LONDON, LONDON", " , "COMMODITYINDEXSWAP", "DBCMWSV2", "
", " , " , "
", " , "
,, "Total",1091769.48,,,
""

"Statement Id: 182298_20150204_20150205_2"
>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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Amendments may relate either to changes to, or the removal of information
previously appearing on the statement, or may relate to the addition of
information not previously appearing on the statement. Please consider this
statement to replace any previous version of the statement you received"
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"As of 04-Feb-2015"