

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",-580188.43,"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", ,225.060779,"FIXED",1, , "SELL", "USD", , " ", , , "
 ", " ", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FIXED RATE CASH FLOW", " ", "
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 "EQUITY OPTION", [REDACTED], -25676.42,"USD", , " ", "SOUTHERN
 FINANCIAL LLC",30-Jan-2015,30-Jan-2015, ,18-Dec-2015,18-
 Dec-2015,-4166000.00,"USD", , " ", -4166000,"LN_618753BU", "SHORT", "CALL",1,"
 ", , , " ", ,0.0240,"SELL", "USD", , " ", , , "STRUCTURED", "EUROPEAN", "DEUTSCHE
 BANK AG, LONDON, LONDON", " ", "EQUITY OPTION", " ", " ", " ", " ", " ", "
 "EQUITY OPTION", [REDACTED],864153.52,"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",47.1089, " ", -
 8.6415,41.2600,"VANILLA", "EUROPEAN", "DEUTSCHE BANK AG, LONDON,
 LONDON", "0.642136337", "EQUITY OPTION", "TWTR.N", "
 ", "0.1518707903", "0.0194802401",
 "FxEuroOpt", [REDACTED], -14825.23,"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", [REDACTED], -225682.56,"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, , " ",0.001705,41.2600, " ", "USD", , "
 ", , , "GENERIC", " ", "DEUTSCHE BANK AG, LONDON, LONDON", "
 ", "EQUITY", "TWTR.N", " ", " ", " ", " ", "
 "CommoditySwapIdx", [REDACTED], -
 1161932.31,"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", "
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 ,, "Total",1179713.19,,,
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"Statement Id: [REDACTED]"
 "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."
 "This statement is an amendment to statement(s) you previously received.

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 05-Feb-2015"