

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",-528724.15,"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", ,222.487353,"FIXED",1, , "SELL", "USD", , " ", , , "  
 ", " ", "DEUTSCHE BANK AG, LONDON, LONDON", " ", "FIXED RATE CASH FLOW", " ", "  
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 "EQUITY OPTION", "901634610", "LN-618753", -98717.92, "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", "IMAG603575628", "NY-618176", 370325.56, "USD", , " ", "SOUTHERN  
 FINANCIAL, LLC",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", , "  
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 OPTION", "TWTR.N", " ", " ", " ", " ", "  
 "FxEuroOpt", "863293069", "418822243/834462396", -34780.35, "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", " ", " ", "  
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 "EQUITY SWAP-HYBRID", "612676", "612676", 1528753.82, "USD", , " ", "SOUTHERN  
 FINANCIAL, LLC",27-Jan-2015,30-Jan-2015, ,01-Feb-2016,01-  
 Feb-2016,-3641000.00,"USD", , " ", , "TWTR.N", " ", " ", "  
 36.41,"DB Pays\_0.001843", ,29-Jun-2015, , " ",0.001843,36.4100, " ", "USD", , "  
 ", , , "GENERIC", " ", "DEUTSCHE BANK AG, LONDON, LONDON", "  
 ", "EQUITY", "TWTR.N", " ", " ", " ", " ", "  
 ,, "Total",1236856.96,,,  
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"Statement Id: 182298\_20150527\_20150528\_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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"As of 27-May-2015"