

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",-632850.79,"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", ,246.591201,"FIXED",1, , "SELL", "USD", , " " , , , "
", " " , "DEUTSCHE BANK AG, LONDON, LONDON", " " , "FIXED RATE CASH FLOW", " " , "
", " " , " " , "
"EQUITY OPTION", "901634610", "LN-618753", -48826.82, "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",330385.52,"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",43.7053," " , -
3.3039,35.4300,"VANILLA", "EUROPEAN", "DEUTSCHE BANK AG, LONDON,
LONDON", "0.4522248375", "EQUITY OPTION", "TWTR.N", "
", "0.1053351096", "0.0340721243", "
"FxEuroOpt", "863293069", "418822243/834462396", -3516.95, "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", " " , " " , "
", " " , "
"FxEuroOpt", "1072901230", "497117498/1037233558", -669807.71, "USD", , "
", "SOUTHERN FINANCIAL, LLC",02-Jul-2015,02-Jul-2015,06-Jan-2016,04-
Jan-2016, ,50000000.00,"EUR",-52000000.00,"USD", , " " , "SHORT", "PUT", -
1.04,"DB Pays 1.04", , , " " ,1.04, , "SELL", " " , " " , " " , "
", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " " , "FXEUROOPT", " " , " " , "
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", "SOUTHERN FINANCIAL, LLC",02-Jul-2015,02-Jul-2015,06-Jan-2016,04-
Jan-2016, ,50000000.00,"EUR",-58200000.00,"USD", , " " , "LONG", "CALL", -
1.164,"DB Receives 1.164", , , " " ,1.164, , "BUY", " " , " " , " " , "
", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " " , "FXEUROOPT", " " , " " , "
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"FxEuroOpt", "1072923265", "497126993/1037255502", -384209.08, "USD", , "
", "SOUTHERN FINANCIAL, LLC",02-Jul-2015,02-Jul-2015,06-Jan-2016,04-
Jan-2016, ,25000000.00,"EUR",-26250000.00,"USD", , " " , "SHORT", "PUT", -
1.05,"DB Pays 1.05", , , " " ,1.05, , "SELL", " " , " " , " " , "
", "EUROPEAN", "DEUTSCHE BANK AG, LONDON, LONDON", " " , "FXEUROOPT", " " , " " , "
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", "SOUTHERN FINANCIAL, LLC",02-Jul-2015,02-Jul-2015,06-Jan-2016,04-

Jan-2016, ,25000000.00,"EUR",-28912500.00,"USD",,"","LONG","CALL",-
1.1565,"DB Receives 1.1565 ",,"",1.1565,,"BUY",,"",,"",,"",
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,"",
"EQUITY SWAP-HYBRID","612676","612676",101373.34,"USD",,"","SOUTHERN
FINANCIAL, LLC",27-Jan-2015,30-Jan-2015, ,01-Feb-2016,01-
Feb-2016,-3421000.00,"USD",,"",,"TWTR.N","",,"",-
34.21,"DB Pays 0.001865 ",27-Jul-2015,,"",0.001865,35.4300,"","USD",,"
",,"","GENERIC",,"","DEUTSCHE BANK AG, LONDON, LONDON",
,"EQUITY","TWTR.N",,"",,"",
,,,"Total",-237279.71,,,
""

"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."
""

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"As of 06-Jul-2015"