

Bloomberg code: CLM4 <comdy>

RMS Counterparty code: SOFL

SOFL buys \$101 call

SOFL sells \$93.5 put

Premium: Zero

Notional: 100,000 bbls on each leg

Both legs knock out if on any day CLM4 fixes below \$20/bbl.

Initial Margin = 13%

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Key Client Partners - US

Deutsche Bank Securities, Inc.  
Deutsche Asset & Wealth Management

