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Jacksonville Margin Team
DEUTSCHE BANK AG (157)

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Statement of Collateralised Trading for: SOUTHERN FINANCIAL, LLC ()

As of Close of Business: 7/8/2014

Contact: Margin Call ()

Tel:

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Agreement Description: SOUTHERN FINANCIAL, LLC C119843

Agreement ID: 413614

Agreement Base Currency: USD

Agreement Type: Net

Exposure: -7,672.76

Principal Pays Independent Amount: 0.00

Counterparty Pays Independent Amount: 234,219.00

Exposure in Excess of Collateral: Variation Margin: 170,000.00

Exposure in Excess of Collateral: Initial Margin:

Principal Threshold: Infinity

Principal Minimum Transfer Amount: 100,000.00

Principal Rounding Increment: 10,000.00

Counterparty Threshold: 0.00

Counterparty Minimum Transfer Amount: 100,000.00

Counterparty Rounding Increment: 10,000.00

Trade Position:

Product Type	Trade ID	CCY	Prin Independent Amt	Cpty	
Independent Amt	CCY1	Notional1	CCY2	Notional2	Trade
Date	Effective Date	Maturity Date	Buy/Sell	Put/Call	
Underlier	Strike	Market Value	CCY	Market Value	
FxEuroOpt	833847827	EUR	10,000,000.00		
USD	-13,800,000.00	6/6/2014	6/6/2014	9/8/2014	
Buy	Call	1.38	USD	35,039.98	
FxEuroOpt	733189325	USD	-1,000,000.00	JPY	
101,000,000	11/21/2013	11/21/2013	11/20/2014		Sell
Call	101.00	USD	-16,266.03		
FxEuroOpt	833847811	EUR	10,000,000.00		
USD	-13,450,000.00	6/6/2014	6/6/2014	9/8/2014	
Sell	Put	1.34	USD	-46,071.59	
FxEuroOpt Subtotal:			-27,297.64		
FXOneBarOneTouchOpt	733189329	USD	-21,000.00	JPY	
11/21/2013	11/21/2013	11/20/2014	Buy	N/A	USD
6,234.01					
FXOneBarOneTouchOpt	733189331	USD	-21,000.00	JPY	
11/21/2013	11/21/2013	11/20/2014	Buy	N/A	USD
4,170.97					
FXOneBarOneTouchOpt	733189327	USD	-21,000.00	JPY	
11/21/2013	11/21/2013	11/20/2014	Buy	N/A	USD
9,219.90					
FXOneBarOneTouchOpt Subtotal:			19,624.88		

Market Value Total for Agreement (USD): -7,672.76

Independent Amount Summary Details:

Independent Amount	CCY				
Sum of Principal Portfolio Level Independent Amount			USD		0.00
FX Net Open Position	USD	234,219.00			
Agreement Level IA	USD	0.00			
Sum of Counterparty Portfolio Level Independent Amount			USD		234,219.00
Sum of Principal Trade level Independent Amount			USD		0.00
Sum of Counterparty Trade Level Independent Amount			USD		0.00
Sum of Principal Independent Amount			USD		0.00
Sum of Counterparty Independent Amount			USD		234,219.00

Collateral Position:

Instrument	Issue Maturity	Par/Face Amount	Market Value	Haircut
Post Haircut Value(Local)		FX Rate	Collateral Value (USD)	
Position	Collateral Status			
SOUTHERNFIN	2/3/2054	1.00	63,008.08	100.00%
63,008.08	1.00	63,008.08	Held	Settled
Held Settled Subtotal		63,008.08		
Total Collateral Value for Agreement:				
63,008.08				

Market Values indicated in the

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