Deutsche Bank Group Valuation Statement
[redacted]
29 Aug 2014
SOUTHERN FINANCIAL, LLC
As of 29 Aug 14
Deutsche Bank AG
For Sales Inquiries Contact:
[redacted] [redacted]
For questions relating to this statement contact:
Valuations NY [redacted]
SOUTHERN FINANCIAL, LLC
To:
Jabwcpa Gmail (Email) [redacted],Harrybeller Gmail (Email) [redacted],Richard Kahn12 (Email) [redacted],Gedeon Pinedo (Email) [redacted],Vahe Stepanian (Email) [redacted],Joseph Cothron (Email) [redacted] Tazia Smith (Email) [redacted],Amanda Kirby (Email) [redacted],Paul Morris (Email) [redacted]
Fx Rates:
USD/EUR = .7593302707
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[redacted]

Deutsche Bank Group Valuation Statement
[redacted]
29 Aug 2014
SOUTHERN FINANCIAL, LLC
As of 29 Aug 14
Deutsche Bank AG
SOUTHERN FINANCIAL, LLC
FX - Options
[redacted]
Counterparty
SOUTHERN
FINANCIAL, LLC
SOUTHERN
FINANCIAL, LLC
SOUTHERN
FINANCIAL, LLC
SOUTHERN
FINANCIAL, LLC
SOUTHERN
FINANCIAL, LLC
SOUTHERN
FINANCIAL, LLC
SOUTHERN
FINANCIAL, LLC
Trade Type
FxEuroOpt
FXOneBarOneT
ouchOpt
FXOneBarOneT
ouchOpt
FXOneBarOneT
ouchOpt
FxEuroOpt
FxEuroOpt
FxEuroOpt
Trade Date Maturity Date
20-Nov-2014

21-Nov-2013
21-Nov-2013
21-Nov-2013
21-Nov-2013
06-Jun-2014
06-Jun-2014
12-Aug-2014
20-Nov-2014
20-Nov-2014
20-Nov-2014
08-Sep-2014
08-Sep-2014
12-Aug-2015
Settlement
Date
25-Nov-2014
25-Nov-2014
25-Nov-2014
25-Nov-2014
10-Sep-2014
10-Sep-2014
14-Aug-2015
Not.Amt 1
(1,000,000.00)
(21,000.00)
(21,000.00)
(21,000.00)
10,000,000.00
10,000,000.00
75,000,000.00
Not.Ccy
1
USD
USD
USD
USD
EUR
EUR
USD
Not.Amt 2
101,000,000
0
0
0
(13,450,000.00)
(13,800,000.00)
(462,000,000.00)
Not.Ccy
2
JPY
JPY

JPY
JPY
USD
USD
CNH
Long/ Short
SHORT
LONG
LONG
LONG
SHORT
LONG
SHORT
Option Style
EUROPEAN
EUROPEAN
EUROPEAN
EUROPEAN
EUROPEAN
EUROPEAN
EUROPEAN
PUT
CALL
PUT
Subtotal:
Total:
[redacted]
The valuation information set forth in this statement is provided subject to the terms and conditions set forth in the notes on the cover sheet
Put/ Call
CALL
Strike Price
101.0000
0.0000
0.0000
0.0000
1.3450
1.3800
6.1600
MTM(USD)
(30,973.21)
2,875.12
1,854.30
1,214.12
(280,888.04)
0.82
(243,600.76)
(549,517.64)
(549,517.64)
0.00