Deutsche Bank Group Valuation Statement
Request 182298
10 Sep 2014
SOUTHERN FINANCIAL, LLC
As of 10 Sep 14
Deutsche Bank AG
For Sales Inquiries Contact:
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Valuations NY (Tel) 1-212-250-2600 (Email) valuations.ny@db.com
SOUTHERN FINANCIAL, LLC
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Fx Rates:
USD/EUR = .7741735697
Page 1 Of 2
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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Statement ID : 182298_20140910_20140911_1

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10 Sep 2014
SOUTHERN FINANCIAL, LLC
As of 10 Sep 14
Deutsche Bank AG
SOUTHERN FINANCIAL, LLC
FX - Options
Trade ID
366364436/
710423459
366364436/
710423461
366364436/
710423463
366364436/
710423465
418822243/
834462396
Counterparty
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
Trade Date Maturity Date
20-Nov-2014
21-Nov-2013
21-Nov-2013
21-Nov-2013
21-Nov-2013
12-Aug-2014
20-Nov-2014
20-Nov-2014
20-Nov-2014
12-Aug-2015
Settlement

Date
25-Nov-2014
25-Nov-2014
25-Nov-2014
25-Nov-2014
14-Aug-2015
Not.Amt 1
(1,000,000.00)
(21,000.00)
(21,000.00)
(21,000.00)
75,000,000.00
Not.Ccy
1
USD
USD
USD
USD
USD
Not.Amt 2
101,000,000
0
0
0
(462,000,000.00)
Not.Ccy
2
JPY
JPY
JPY
JPY
CNH
Long/ Short
SHORT
LONG
LONG
LONG
SHORT
Option Style
EUROPEAN
EUROPEAN
EUROPEAN
EUROPEAN
EUROPEAN
PUT
Subtotal:
Total:
Statement ID : 182298_20140910_20140911_1
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
6.1600
MTM(USD)
(54,369.01)
1,385.89
941.28
643.12
(268,688.08)
(320,086.79)
(320,086.79)
0.00