

Deutsche Bank Group Valuation Statement

Request 182298

12 Sep 2014

SOUTHERN FINANCIAL, LLC

As of 12 Sep 14

Deutsche Bank AG

For Sales Inquiries Contact:

Tazia Smith (Tel) [REDACTED] (Email) [REDACTED]

For questions relating to this statement contact:

Valuations NY (Tel) [REDACTED] (Email) valuations.[REDACTED]

SOUTHERN FINANCIAL, LLC

To:

Jabwcpa Gmail (Email) [REDACTED], Harrybeller Gmail (Email) [REDACTED],
[REDACTED], Richard Kahn12 (Email) [REDACTED], Gedeon
Pinedo (Email) [REDACTED], Vahe Stepanian (Email) [REDACTED],
[REDACTED], Amanda Kirby (Email) [REDACTED], Paul Morris
(Email) [REDACTED], Tazia Smith (Email) [REDACTED], Joseph
Cothron (Email) [REDACTED]

Fx Rates:

USD/EUR = .7728871198

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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 : [REDACTED]

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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_20140912_20140915_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)
(60,100.18)
949.77
641.25
435.64
(261,833.97)
(319,907.48)
(319,907.48)
0.00
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