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Jacksonville Margin Team
DEUTSCHE BANK AG (157)
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Statement of Collateralised Trading for: SOUTHERN FINANCIAL, LLC ([redacted])
As of Close of Business: 2/25/2015
Contact: Margin Call ([redacted])
Tel:
Fax: [redacted]
Agreement Description: SOUTHERN FINANCIAL, LLC C[redacted]
Agreement ID: [redacted]
Agreement Base Currency: USD
Agreement Type: Net
Exposure: 381,907.72
Principal Pays Independent Amount: 0.00
Counterparty Pays Independent Amount: 3,229,686.00
Exposure in Excess of Collateral: Variation Margin: 280,000.00
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 [redacted] USD 75,000,000.00
CNH -462,000,000.00 8/12/2014 8/12/2014 8/12/2015
Sell Put 6.16 USD -2,312.50
FxEuroOpt Subtotal: -2,312.50
CommoditySwapIdx [redacted] USD 500,000.00
USD -10,000,000.00 1/13/2015 1/13/2015 1/13/2016
Sell N/A VOLSS_CL_USD 255.87 USD 659,384.23
CommoditySwapIdx Subtotal: 659,384.23
EQUITY SWAP-HYBRID [redacted] USD -3,896,620.00 1/27/2015
1/30/2015 2/1/2016 N/A N/A TWTR.N 38.97
USD -952,689.87
EQUITY SWAP-HYBRID Subtotal: -952,689.87
EQUITY OPTION [redacted] USD 1,168,986.00 USD
3,896,620.00 USD 3,896,620.00 1/27/2015 1/27/2015
1/27/2016 Buy Call TWTR.N 38.97 USD 1,327,709.05
EQUITY OPTION Subtotal: 1,327,709.05
CREDIT DERIVATIVE-DEFSWAP [redacted] USD 100,000.00
USD 10,000,000.00 USD 10,000,000.00 1/13/2015
1/14/2015 3/20/2020 Sell N/A BraSov USD -650,183.18
CREDIT DERIVATIVE-DEFSWAP Subtotal: -650,183.18

EFTA01472469

Market Value Total for Agreement (USD): 381,907.72
Independent Amount Summary Details:

Independent Amount	CCY	
Sum of Principal Portfolio Level Independent Amount	USD	0.00
Rules of the Road	USD	1,460,700.00
FX Net Open Position	USD	0.00
Agreement Level IA	USD	0.00
Sum of Counterparty Portfolio Level Independent Amount	USD	1,460,700.00
Sum of Principal Trade level Independent Amount	USD	0.00
Sum of Counterparty Trade Level Independent Amount	USD	1,768,986.00
Sum of Principal Independent Amount	USD	0.00
Sum of Counterparty Independent Amount	USD	3,229,686.00

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	3,340,333.02	100.00%	3,340,333.02	1.00	3,340,333.02	Held	Settled

Held Settled Subtotal 3,340,333.02
Total Collateral Value for Agreement:
3,340,333.02

Market Values indicated in the Collateral Statements set forth above do not represent a valuation by Deutsche Bank Group ("DB") for any other purpose.

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