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Jacksonville Margin Team
DEUTSCHE BANK AG (157)

Tel:

Fax:

Email:

Statement of Collateralised Trading for: SOUTHERN FINANCIAL, LLC (8032932)

As of Close of Business: 8/24/2015

Contact: Margin Call (8032932)

Tel:

Fax: 16463500249

Agreement Description: SOUTHERN FINANCIAL, LLC C119843

Agreement ID: 413614

Agreement Base Currency: USD

Agreement Type: Net

Exposure: 1,871,443.37

Principal Pays Independent Amount: 0.00

Counterparty Pays Independent Amount: 4,371,724.94

Exposure in Excess of Collateral: Variation Margin: 1,680,000.00

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	1072923266	USD	EUR	25,000,000.00	
USD	-28,912,500.00	7/2/2015	7/2/2015	1/4/2016	
Buy	Call	1.16	USD	744,077.83	
FxEuroOpt	1072901231	USD	EUR	50,000,000.00	
USD	-58,200,000.00	7/2/2015	7/2/2015	1/4/2016	
Buy	Call	1.16	USD	1,295,278.39	
FxEuroOpt	1072923265	EUR	25,000,000.00		
USD	-26,250,000.00	7/2/2015	7/2/2015	1/4/2016	
Sell	Put	1.05	USD	-81,587.81	
FxEuroOpt	1072901230	EUR	50,000,000.00		
USD	-52,000,000.00	7/2/2015	7/2/2015	1/4/2016	
Sell	Put	1.04	USD	-133,325.24	
FxEuroOpt Subtotal:	1,824,443.17				
EQUITY SWAP-HYBRID	612676	USD	-3,470,000.00	1/27/2015	
1/30/2015	2/1/2016	N/A	N/A	TWTR.N	34.70 USD
955,357.75					
EQUITY SWAP-HYBRID Subtotal:	955,357.75				
EQUITY OPTION	IMAG603575628	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 84,809.70

EQUITY OPTION Subtotal: 84,809.70

CREDIT DERIVATIVE-DEFSWAP	C7970754M	USD	100,000.00
USD	10,000,000.00	USD	10,000,000.00
1/14/2015	3/20/2020	Sell	N/A
		BraSov	USD

-993,167.24

CREDIT DERIVATIVE-DEFSWAP Subtotal: -993,167.24

Market Value Total for Agreement (USD): 1,871,443.37

Independent Amount Summary Details:

Independent Amount	CCY		
Agreement Level IA	USD	0.00	
Sum of Principal Portfolio Level Independent Amount		USD	0.00
Sum of Counterparty Portfolio Level Independent Amount		USD	
3,102,738.94			
Rules of the Road	USD	0.00	
FX Net Open Position	USD	3,102,738.94	
Sum of Principal Trade Level Independent Amount		USD	0.00
Sum of Counterparty Trade Level Independent Amount		USD	
1,268,986.00			
Sum of Principal Independent Amount		USD	0.00
Sum of Counterparty Independent Amount		USD	4,371,724.94

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	4,566,590.19	100.00%
4,566,590.19	1.00	4,566,590.19	Held	Settled
Held Settled Subtotal		4,566,590.19		
Total Collateral Value for Agreement:				
4,566,590.19				

Market Values indicated in the

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