Deutsche Bank Group Valuation Statement
Request 182298
22 Jan 2016
SOUTHERN FINANCIAL, LLC
As of 21 Jan 16
Deutsche Bank AG
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SOUTHERN FINANCIAL, LLC
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Fx Rates:
USD/EUR = .9237875368

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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or calculated using other
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Statement ID : 182298_20160121_20160122_1

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22 Jan 2016
SOUTHERN FINANCIAL, LLC
As of 21 Jan 16
Deutsche Bank AG
Equity - Option
db Ticket
NY-618176
Counterparty
SOUTHERN
FINANCIAL, LLC
Equity – Swap Hybrid
db Ticket
612676
Ref. Entity
TWTR.N
Put/ Call
CALL
Expiry Date
27-Jan-2016
Not.Amt
3,896,620.00
Not.Ccy
USD
Quantity
100,000
Strike Price
38.9662
Spot Price
17.8300
Implied Volatility
155.6165
Subtotal:
Fair Price
0.000
MTM(USD)
3.89
3.89
0.00

Counterparty
SOUTHERN
FINANCIAL, LLC
Ref. Entity
TWTR.N
Put/ Call
Expiry Date
01-Feb-2016
Not.Amt
(2,253,000.00)

EFTA01476973

Not.Ccy
USD
Not.Amt 2
Not.Ccy2
Strike Price
22.5300
Subtotal:
Total:
Statement ID : 182298_20160121_20160122_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
MTM(USD)
471,616.26
471,616.26
471,620.15
0.00