

Deutsche Bank Group Valuation Statement

Request 182298

06 Mar 2014

SOUTHERN FINANCIAL, LLC

As of 06 Mar 14

Deutsche Bank AG

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SOUTHERN FINANCIAL, LLC

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[REDACTED], Joseph Cothron (Email) [REDACTED], Tazia

Smith (Email) [REDACTED], Amanda Kirby (Email)

[REDACTED], Paul Morris (Email) [REDACTED]

Fx Rates:

USD/EUR = .7225172501

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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.

Deutsche Bank Group ("DB") is providing the valuations set forth above as an accommodation to you solely for your own internal use. Unless expressly stated otherwise, valuations represent DB's current economic assessment of the transaction or instrument as

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Statement ID : 182298_20140306_20140307_1

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Request 182298

06 Mar 2014

SOUTHERN FINANCIAL, LLC

As of 06 Mar 14

Deutsche Bank AG

SOUTHERN FINANCIAL, LLC

FX - Options

Trade ID

366364436/

710423459

366364436/

710423461

366364436/

710423463

366364436/

710423465

377817895/

737154817

377817895/

737154818

381388504/

745230011

388935615/

762758626

388935615/

762758631

Counterparty

SOUTHERN

FINANCIAL, LLC

SOUTHERN

FINANCIAL, LLC

SOUTHERN

FINANCIAL, LLC

SOUTHERN

FINANCIAL, LLC

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
FXOneBarEuro
Opt
FxEuroOpt
FxEuroOpt
FXOneBarEuro
Opt
Trade Date Maturity Date
20-Nov-2014
21-Nov-2013
21-Nov-2013
21-Nov-2013
21-Nov-2013
17-Jan-2014
17-Jan-2014
31-Jan-2014
05-Mar-2014
05-Mar-2014
20-Nov-2014
20-Nov-2014
20-Nov-2014
17-Apr-2014
17-Apr-2014
01-May-2014
17-Apr-2014
17-Apr-2014
Settlement
Date
25-Nov-2014
25-Nov-2014
25-Nov-2014
25-Nov-2014
21-Apr-2014
21-Apr-2014
07-May-2014
21-Apr-2014
21-Apr-2014
Not.Amt 1
(1,000,000.00)
(21,000.00)
(21,000.00)
(21,000.00)
(10,000,000.00)
(10,000,000.00)
(10,000,000.00)
10,000,000.00
(10,000,000.00)
Not.Ccy

1
USD
USD
USD
USD
USD
USD
USD
USD
USD
USD
Not.Amt 2
101,000,000
0
0
0
11,000,000.00
11,300,000.00
1,025,000,000
(11,000,000.00)
11,300,000.00
Not.Ccy
2
JPY
JPY
JPY
JPY
CAD
CAD
JPY
CAD
CAD
Long/ Short
SHORT
LONG
LONG
LONG
SHORT
SHORT
SHORT
LONG
SHORT
Option Style
EUROPEAN
EUROPEAN
EUROPEAN
EUROPEAN
EUROPEAN
EUROPEAN
EUROPEAN
EUROPEAN
EUROPEAN

CALL
CALL
CALL
CALL
CALL

Subtotal:

Total:

Statement ID : 182298_20140306_20140307_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

1.1000

1.1300

102.5000

1.1000

1.1300

MTM(USD)

(42,983.87)

12,252.54

10,475.23

8,890.13

(81,721.80)

7,360.41

(163,237.82)

81,721.80

(7,360.41)

(174,603.80)

(174,603.80)

0.00

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