

Deutsche Bank Group Valuation Statement

Request 182298

18 Jul 2014

SOUTHERN FINANCIAL, LLC

As of 18 Jul 14

Deutsche Bank AG

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Fx Rates:

USD/EUR = .7402198453

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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 : 182298\_20140718\_20140721\_1

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FX - Options

Trade ID

366364436/

710423459

366364436/

710423461

366364436/

710423463

366364436/

710423465

407339131/

806424249

407339131/

806424264

Counterparty

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

FxEuroOpt

Trade Date Maturity Date

20-Nov-2014

21-Nov-2013

21-Nov-2013

21-Nov-2013

21-Nov-2013

06-Jun-2014

06-Jun-2014  
20-Nov-2014  
20-Nov-2014  
20-Nov-2014  
08-Sep-2014  
08-Sep-2014  
Settlement  
Date  
25-Nov-2014  
25-Nov-2014  
25-Nov-2014  
25-Nov-2014  
10-Sep-2014  
10-Sep-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  
Not.Ccy  
1  
USD  
USD  
USD  
USD  
EUR  
EUR  
Not.Amt 2  
101,000,000  
0  
0  
0  
(13,450,000.00)  
(13,800,000.00)  
Not.Ccy  
2  
JPY  
JPY  
JPY  
JPY  
USD  
USD  
Long/ Short  
SHORT  
LONG  
LONG  
LONG  
SHORT  
LONG

Option Style

EUROPEAN

EUROPEAN

EUROPEAN

EUROPEAN

EUROPEAN

EUROPEAN

PUT

CALL

Subtotal:

Total:

Statement ID : 182298\_20140718\_20140721\_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

1.3450

1.3800

MTM(USD)

(14,623.79)

9,185.56

6,090.67

4,014.59

(71,028.79)

10,660.45

(55,701.32)

(55,701.32)

0.00

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