
From: Tazia Smith [REDACTED]
Sent: 4/16/2014 8:35:40 PM
To: Valuations NY [REDACTED]
CC: Amanda Kirby [REDACTED]; Gedeon Pinedo [REDACTED]; Joseph Cothron [REDACTED]; Paul Morris [REDACTED]; Vahe Stepanian [REDACTED]; Nav Gupta [REDACTED]
Subject: Re: Valuation Statement for SOUTHERN FINANCIAL, LLC as at 15 Apr 2014 - Request 182298 [I]
Attachments: 182298_20140415_20140416_1.pdf; 182298_20140415_20140416_1.csv

Classification: For internal use only

Valuations Team - The expiry date on the copper call is 12/3, settlement is 12/5, per the trade confirm. Shouldn't the maturity date be the same as the expiry date on this OTC trade report?

Please reconcile.

Tazia

From: Valuations System/db/dbcom@DBAPAC
To: [REDACTED], Amanda Kirby/db/dbcom@DBAMERICAS, Gedeon Pinedo/db/dbcom@DBAMERICAS, Joseph Cothron/db/dbcom@DBAMERICAS, Paul Morris/db/dbcom@DBAMERICAS, [REDACTED] Tazia Smith/db/dbcom@DBAMERICAS, Vahe Stepanian/db/dbcom@DBAMERICAS,
Date: 04/15/2014 09:22 PM
Subject: Valuation Statement for SOUTHERN FINANCIAL, LLC as at 15 Apr 2014 - Request 182298

Dear Sir/Madam,

Please find attached the valuation as of the value date specified in the attached statement.
For queries please contact the number provided on the statement.

Kind regards,
Deutsche Bank Group
Customer Valuations Group

This is an automated email account. Please do not reply to this email as the account is not monitored.

Valuations are sent to you subject to our Valuation Disclosure statement.

We also direct you to the following additional disclosures:

In reference to the provision of valuations for daily marks:
[http://cbs.db.com/new/docs/Daily_Mark_Methodologies_and_Assumptions_Disclosure_March_28_2013_\(2\).pdf](http://cbs.db.com/new/docs/Daily_Mark_Methodologies_and_Assumptions_Disclosure_March_28_2013_(2).pdf)

In reference to the provision of portfolio data and dispute resolution under EMIR: http://cbs.db.com/new/docs/Valuation_Statement_-_EMIR_Language_1309.pdf