



Deutsche Bank AG

SOUTHERN FINANCIAL, LLC

Commodities - Index Derivatives

Trade ID	Counterparty	Trade Type	Trade Date	Maturity Date	Settlement Date	Long/ Short	Option Style	Put/ Call	Ref. Entity	Not.Amt 1	Not.Ccy 1	Strike Price	MTM(USD)
	SOUTHERN FINANCIAL, LLC	CommoditySwapIdx	13-Jan-2015	13-Jan-2016	15-Jan-2016	SHORT			VOLSS_CL_USD	(10,000,000.00)	USD	255.8709	700,728.70
												Subtotal:	700,728.70
												<b>Total:</b>	<b>450,713.82</b>

Statement ID : 182298\_20150219\_20150220\_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