



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) |
|-------------------------|----------------------------|------------------|-------------|---------------|-----------------|-------------|--------------|-----------|--------------|-----------------|-----------|---------------|--------------------------|
| 454197689/ 926017511 | SOUTHERN FINANCIAL, LLC | CommoditySwapIdx | 13-Jan-2015 | 13-Jan-2016 | 15-Jan-2016 | SHORT | | | VOLSS_CL_USD | (10,000,000.00) | USD | 255.8709 | 477,668.74 |
| | | | | | | | | | | | | Subtotal: | <u>477,668.74</u> |
| | | | | | | | | | | | | Total: | <u>821,489.09</u> |

Statement ID : [REDACTED]

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