

Notional	\$ 10,000,000
Strike	255.8709
Index Closing Level (unwind date; 4/2/15)	242.8579
Index Closing Level (reset date; 3/31/15)	243.5748
Discount Factor	0.9994011
Bid/offer Cost	\$ 124,704.68
Final Payment	\$ 152,705.94

Bloomberg screenshot\* below shows index closing levels and I've re-attached the executed confirm for your convenience.

Thank you,  
Vahe

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DBCMWSV2		242.0493	- .8086	-- / --							
At 4/6		Op 242.0493	Hi 242.0493	Lo 242.0493	Prev 242.8579 Vol 0						
DBCMWSV2 Index		90 Export to Excel		Page 1/6	Historical Price Table						
db Commodity WTI Short Volatility II Index											
Range	04/08/2014	04/06/2015	Period	Daily							
Market	Last Price	Mid Line	Currency	USD							
View	Price Table										
	Date	Last Price	Mid Line	Date	Last Price	Mid Line	Date	Last Price	Mid Line		
F	04/10/15			F	03/20/15	249.4478	249.4478	F	02/27/15	236.4424	236.4424
T	04/09/15			T	03/19/15	247.1353	247.1353	T	02/26/15	237.3560	237.3560
W	04/08/15			W	03/18/15	246.3388	246.3388	W	02/25/15	238.9963	238.9963
T	04/07/15			T	03/17/15	244.5317	244.5317	T	02/24/15	238.6746	238.6746
M	04/06/15	242.0493	242.0493	M	03/16/15	244.5564	244.5564	M	02/23/15	236.8645	236.8645
F	04/03/15			F	03/13/15	244.0326	244.0326	F	02/20/15	239.5116	239.5116
T	04/02/15	242.8579	242.8579	T	03/12/15	248.1542	248.1542	T	02/19/15	237.9376	237.9376
W	04/01/15	242.6625	242.6625	W	03/11/15	247.2000	247.2000	W	02/18/15	239.0979	239.0979
T	03/31/15	243.5748	243.5748	T	03/10/15	244.3136	244.3136	T	02/17/15		
M	03/30/15	243.6486	243.6486	M	03/09/15	248.1189	248.1189	M	02/16/15		
F	03/27/15	243.9423	243.9423	F	03/06/15	246.5216	246.5216	F	02/13/15	232.6301	232.6301
T	03/26/15	246.3612	246.3612	T	03/05/15	247.1434	247.1434	T	02/12/15	230.6760	230.6760
W	03/25/15	251.4470	251.4470	W	03/04/15	244.1153	244.1153	W	02/11/15	232.1317	232.1317
T	03/24/15	253.5129	253.5129	T	03/03/15	241.4693	241.4693	T	02/10/15	232.9251	232.9251
M	03/23/15	251.7034	251.7034	M	03/02/15	239.6651	239.6651	M	02/09/15	235.6331	235.6331
Australia 61 2 9777 8600 Brazil 5511 2395 9000 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2015 Bloomberg Finance L.P. SN 834224 EDT GMT-4:00 H703-5975-3 07-Apr-2015 09:43:11											

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From: Richard Kahn [mailto: ]  
 Sent: Tuesday, April 07, 2015 9:15 AM  
 To: Vahe Stepanian