

DBCMSV2 242.0493 -.8086 --/--  
 At 4/6 Op 242.0493 Hi 242.0493 Lo 242.0493 Prev 242.8579 Vol 0

DBCMSV2 Index 90 Export to Excel Page 1/6 Historical Price Table  
 db Commodity WTI Short Volatility II Index High 298.3815 on 07/08/14  
 Range 04/08/2014 - 04/06/2015 Period Daily Low 226.1317 on 02/05/15  
 Market Last Price Mid Line Currency USD Average 274.2436 274.2436  
 View Price Table Net Chg -40.3578 -14.29%

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

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 SN 834224 EDT GMT-4:00 H703-5975-3 07-Apr-2015 09:43:11

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**From:** Richard Kahn [REDACTED]  
**Sent:** Tuesday, April 07, 2015 9:15 AM  
**To:** Vahe Stepanian  
**Cc:** Jeanne Brennan; Daniel Sabba; Ariane Dwyer; Darren Indyke  
**Subject:** Re: Trade Recap - 4/2/2015 - DB Commodity WTI Short Volatility II Index [C]

can you please send backup for your calculation  
 thank you

Richard Kahn  
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 [REDACTED]

On Apr 7, 2015, at 8:58 AM, Vahe Stepanian [REDACTED] wrote: