



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	(9,519,441.25)	USD	243.5748	35,633.06
454197689/ 978690505	SOUTHERN FINANCIAL, LLC	CommoditySwapIdx	01-Apr-2015	02-Apr-2015		SHORT				480,558.75	USD	0.0000	480,556.82
												<b>Subtotal:</b>	<u>516,189.88</u>
												<b>Total:</b>	<u><u>1,112,221.56</u></u>

Statement ID : 182298\_20150401\_20150402\_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