Trade Type,Trade ID,DealGroupID,MTM,Ccy,Secondary MTM,Secondary
CCY,Counterparty,Trade Date,Eff. Date,Settlement Date,Maturity Date,Delivery
Date,Not.Amt 1,Not.Ccy1,Not.Amt 2,Not.Ccy2,Quantity,Ref. Entity,Long/
Short,Put/ Call,Strike Price,DBPays DBReceives,Next Reset,Spread At
Maturity,Pmt Rate Ref.,Rate,Price Per Unit,BuySell,Pmt Ccy,Implied
Volatility,Swapswire ID,Fair Price,Spot Price,Option Type,Option
Style,Party,Delta,Product Type,Underlying Ticker,Unit,Vega,Gamma,
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"Note:-All Values are shown from the DB Group's point of view. A negative
Value therefore expresses an amount which is in your favour, while a
positive amount is one which is in DB Group favour. The terms and conditions
of each transaction are specified in the relevant trade Confirmation."
""
"Deutsche Bank Group (""DB"") is providing the valuations set forth above as
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the transaction or instrument as of the date specified. DB’s economic
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sources, market prices and/or DB's internal books and records prices.
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generated but not yet recognized by DB (""Premium Adjustments""). Such
Premium Adjustments will generally always decline over time, as DB's
appetite to unwind at a premium will generally decline over time, which will
lead to lower valuations in the absence of changes in market conditions.
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entered into with DB or the terms at which existing transactions or
instruments could be liquidated or unwound with DB. DB may change its
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ones, even in the absence of an adverse development in market conditions.
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apply for the duration of the transaction or instrument. Any subsequent
valuations provided to you will almost certainly differ from this valuation.
This difference can be less favourable to you, and due to the volatility of
market conditions, the size or notional amount of the decrease or increase
and other factors, the differential could be substantial. DB shall not be
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valuations, or for any inaccuracies or flaws in the methodologies,
adjustments or assumptions. DB specifically disclaims liability for any
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party for any reason including, without limitation, your use of valuations
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"As of 05-Sep-2014"
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