



accordance with the provisions of, and by the date and time specified in, the Credit Support Annex. Our calculations are set out in the table above for your reference. Any financial information and/or valuations, including information which could be used to obtain such valuations, contained in this notice are provided to you for the purposes of collateral management with Deutsche Bank Group (DB) only and do not represent a valuation by DB for any other purpose. The financial information and/or valuations should not be relied upon or used by you for any other purpose. DB shall not be liable for any errors or omissions contained herein or for any losses or damages incurred by you in reliance on this notice. We also refer you to the disclaimer included on the Collateral Statements provided by DB for further details of the limitation of our liability in this regard.

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Our Standard Settlement Details

ASSET CLASS

Cash

Government Bonds

Govt-United States

Third Party Monitored

Collateral (TPMC)

TPMC-Private Banking

If you have any questions with regards to this notice, please call immediately.

ASSET TYPE

Tri Party Cash-USD

CUSTODIAN

CUSTODIANID

ACCTNUM

ACCTNAME

BENEFNUM

BENEFNAME

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