
From: Richard Kahn <[REDACTED]>
Sent: Thursday, August 28, 2014 3:10 PM
To: Jeffrey Epstein
Subject: Fwd: FX Indicative Levels [C]

Sent from my iPhone

Begin forwarded message:

From: Tazia Smith <[REDACTED] <mailto:[REDACTED]> >
Date: August 28, 2014 at 10:49:01 AM EDT
To: [REDACTED] <mailto:[REDACTED]>
Cc: Vahe Stepanian <[REDACTED] <mailto:[REDACTED]> >
Subject: Re: FX Indicative Levels [C]

Classification: Confidential

Indicative levels. Subject to market movement. Source: DB FX Pricer, 8/28/14.

EURUSD Spot Ref: 1.3165

<Client> sells Put, buys Call on EUR/USD in a Risk Reversal
Put Strike: 1.345
Call Strike: 1.38
Notional: EUR 10,000,000 EUR
Expiry: Mon 08-Sep-2014
Settlement: Wed 10-Sep-2014
ZoneCut: NY
Premium: USD -284,200:4,700 (-279,500)
Premium Date: Tue 02-Sep-2014

Client Receives: \$\$279,500 (+\$279,500 p/l)

USDCNH Spot Ref: 6.1515

Leg 2: European Option Put
<Client> sells European USD Put on USD/CNH
Strike: 6.16
Notional: USD 75,000,000

Expiry: Wed 12-Aug-2015
Settlement: Fri 14-Aug-2015
ZoneCut: TK
Premium: USD -203,250 (.271%/.372%)
Premium Date: Tue 02-Sep-2014

Client Receives \$203,250 (-\$69,750 p/l)

Tazia Smith
Director | Key Client Partners - US

DB Securities Inc
Deutsche Asset & Wealth Management
345 Park Avenue, 10154-0004 New York, NY, USA
Tel. [REDACTED]
Fax [REDACTED]
Mobile [REDACTED]
Email [REDACTED] <mailto:[REDACTED]>

From: Richard Kahn <[REDACTED] <mailto:[REDACTED]> >
To: Tazia Smith/db/dbcom@DBAMERICAS,
Date: 08/28/2014 10:40 AM
Subject: Re: FX Indicative Levels [C]

when you send these emails please include level of euro when quoted. Can you please refresh and resend.
Thanks.

Sent from my iPhone

On Aug 28, 2014, at 8:47 AM, Tazia Smith <[REDACTED] <mailto:[REDACTED]> > wrote:

Classification: Confidential

Good Morning Rich - FYI only below.

Indicative levels. Subject to market movement. Source: DB FX Pricer, 8/28/14.

<Client> sells Put, buys Call on EUR/USD in a Risk Reversal

Put Strike: 1.345

Call Strike: 1.38

Notional: EUR 10,000,000 EUR

Expiry: Mon 08-Sep-2014

Settlement: Wed 10-Sep-2014

ZoneCut: NY

Premium: USD -271,700:4,700 (-267,000)

Premium Date: Tue 02-Sep-2014

Client receives: \$267,000 (+\$267,000 p/l)

Leg 2: European Option Put

<Client> sells European USD Put on USD/CNH

Strike: 6.16

Notional: USD 75,000,000

Expiry: Wed 12-Aug-2015

Settlement: Fri 14-Aug-2015

ZoneCut: TK

Premium: USD -207,750 (.277%/.378%)

Premium Date: Tue 02-Sep-2014

Client receives: \$207,750 (-\$65,250 p/l)

<mime-attachment.gif>

Tazia Smith

Director | Key Client Partners - US

DB Securities Inc

Deutsche Asset & Wealth Management

345 Park Avenue, 10154-0004 New York, NY, USA

Tel. [REDACTED]

Fax [REDACTED]

Mobile [REDACTED]

Email [REDACTED] <mailto:[REDACTED]>

<mime-attachment.gif>

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