
From: jeffrey E. <jeevacation@gmail.com>
Sent: Thursday, August 28, 2014 2:38 PM
To: Richard Kahn
Subject: Re: FX Indicative Levels [C]

Should include indicated euro level

On Thursday, =ugust 28, 2014, Richard Kahn [REDACTED] >> wrote:

Was not sure of you wanted to close euro trade this =eek. Unrealized profit looks great. Nice trade.

Sent from my =Phone

Begin forwarded message:

From: Tazia Smith [REDACTED]
Date: August 28, 2014 at 8:47:08 AM EDT
To: [REDACTED]
Cc: [REDACTED]
<javascript:_e(%7 [REDACTED]
Subject: FX Indicative Levels [C]

<=blockquote>

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)

Tazia Smith
Director | Key Client Partners - US

DB Securities Inc
Deutsche Asset & Wealth Management
345 Park Avenue, 10154-0004 New York, NY, USA
[REDACTED]

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