

Indicative level only. Subject to market movement. Source: DB WM FX Sales,  
1/31/14. (full detail below)

Best Regards,  
Tazia

Spot ref = 102.25

Leg 1: European Option Call  
<Client> buys European USD Call on USD/JPY  
Strike: 102.75  
Notional: USD 10,000,000  
Expiry: Thu 01-May-2014 (3m)  
Settlement: Wed 07-May-2014  
ZoneCut: NY  
Premium: USD 191,400  
Premium Date: Tue 04-Feb-2014

Leg 2: ITM Knockin Call  
<Client> sells European USD Call on USD/JPY with American Reverse Knock-In  
Strike: 107  
Notional: USD 10,000,000  
American Reverse Knock-In: 110  
Expiry: Thu 01-May-2014  
Settlement: Wed 07-May-2014  
ZoneCut: NY  
Premium: USD -28,300  
Premium Date: Tue 04-Feb-2014

Leg 3: One Touch  
<Client> sells One Touch on USD/JPY payout  
Barrier: 100  
Payout: USD 125,000  
Payout Ccy: <PayCurrency>  
Postpone Rebate: <PostponeRebate Y/N>  
Expiry: Thu 01-May-2014  
Settlement: Wed 07-May-2014  
ZoneCut: NY  
Premium: USD -74,120  
Premium Date: Tue 04-Feb-2014

Net Premium:  
<Client> Pays USD 88,980

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