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A Division of Deutsche Bank Securities Inc
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----- Forwarded by Josie Hall/db/dbcom on 02/25/2014 11:53 AM -----

From: [REDACTED]
To: [REDACTED]
Cc: [REDACTED]
Date: 02/24/2014 04:27 PM
Subject: MXN Spot Rate on the January Monthly Statement [I]

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Greg,

This is what I was calling you about. The below statement page is for account N4G-023804. The customer is questioning the differences in the FX rate. The green highlighted lines are the FX currency trade done by DB. The yellow highlighted lines are the non-dollar bonds executed by DB. The orange highlighted lines are the exchange rate provided by Pershing.

Need to know how Pershing arrives at the exchange rate. I also attached an email from one of our SA showing Bloomberg screens for both trade dates.

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From: [REDACTED]
To: [REDACTED]
Cc: [REDACTED]
Date: 02/24/2014 12:39 PM
Subject: MXN..... [I]

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Ziggy - As discussed, see averages and interday activity of the peso vs. USD below. I have no idea where pershing got those 13.1733 and 13.3119 numbers but I am absolutely focused on confirming (and reconciling, should need be) for Jeffrey.

Thank You!
Tazia

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