
From: Vahe Stepanian [v [REDACTED]]
Sent: 6/6/2014 10:40:47 AM
To: jeevacation@gmail.com
CC: Paul Morris [REDACTED]; Nav Gupta [REDACTED]; Vinit Sahni [REDACTED];
tazia.smith@db.com
Subject: Trade Report 6/6/14 [C]

Classification: Confidential

Jeffrey - we charged bid/offer spread on only one leg. Priced the 1.38 strike at mid (55bps).
Bid/Offer on the 1.3450 leg was 50/55bps.

Full Trade Report:

TradeType FxEuroOpt
BuySell Client Buys
Currency1 EUR
CP Put
Notional1 10,000,000
Currency2 USD
Notional2 -13,450,000
Strike 1.345
ZoneCut NY: 10:00 hours (Local time in New York)
ExpiryDate Mon 08 September 2014
SettlementDate Wed 10 September 2014
FixingReference SPOT

TradeType FxEuroOpt
BuySell Client Sells
Currency1 EUR
CP Call
Notional1 -10,000,000
Currency2 USD
Notional2 13,800,000
Strike 1.38
ZoneCut NY: 10:00 hours (Local time in New York)
ExpiryDate Mon 08 September 2014
SettlementDate Wed 10 September 2014
FixingReference SPOT

Thank you,
Vahe



Vahe Stepanian
Associate | Wealth Investment Coverage