
From: Tazia Smith [redacted]
Sent: 8/20/2014 11:05:35 AM
To: [redacted]
CC: Paul Morris [redacted]; Matt Glassman [redacted]; Vahe Stepanian [redacted]
Subject: FX Levels... [C]
Attachments: pic19653.gif; pic23117.gif

Classification: Confidential

Rich - Update levels for your reference.

EURUSD Risk Reversal (spot ref 1.3294)
<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 -164,900;4,300 (-160,600)
Premium Date: Fri 22-Aug-2014

Client Receives \$160,000 (+\$160,000 p/l)

Indicative levels. Subject to market movement. Source: DB FXPricer, 8/20/14.

European Option Put (spot ref 6.142)
<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 -244,500 (32.6bps/40.5bps)
Premium Date: Fri 22-Aug-2014

Client Receives \$244,500 (-\$28,500 p/l)

Indicative levels. Subject to market movement. Source: DB FX Trading, 8/20/14.

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