
From: Tazia Smith [REDACTED]
Sent: 9/2/2014 8:52:18 AM
To: [REDACTED]
CC: Paul Morris [REDACTED] Vahe Stepanian [REDACTED]
Subject: FX Indicative Levels [C]
Attachments: pic05436.gif; pic23669.gif

Classification: Confidential

Indicative levels, subject to market movement. Source: DB FX Pricer, 9/2/14.

EURUSD Spot Ref: 1.312

<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 -329,800;5,100 (-324,700)
Premium Date: Thu 04-Sep-2014

Client Receives \$324,700 (+\$324,700 p/l)

USDCNH Spot Ref: 6.152

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 -186,000 (.248%/.345%)
Premium Date: Thu 04-Sep-2014

Client Receives \$186,000 (-\$87,000 p/l)

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Tazia Smith
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