

From: Tazia Smith <[REDACTED]>

To: jeevacation@gmail.com

Cc: Paul Morris <[REDACTED]>, Vinit Sahni <[REDACTED]>, [REDACTED], Vahe Stepanian <[REDACTED]>

Subject: Trade Report 1/27/14 [C]

Date: Mon, 27 Jan 2014 16:24:15 +0000

Inline-Images: unnamed; unnamed(1)

Classification: Confidential

Jeffrey -

Today you executed the following:

S 380k MBONO 7.75% '42 at 7.78% (99.99.6427 clean/100.525402 dirty)
Sold 38mm MXN vs. USD at 13.4415

\$2,841,918.92 USD proceeds (1/29 settle)
Total loss on position: \$155,098.90

Out of Mexican long bond, moving on. Looking at USDJPY as discussed. Indicative levels on an atm zero-cost triple one touch below (digital strikes of 100, 99, 98 on the downside).

Be back with additional thoughts,

Tazia

Spot reference = 102.70

Leg 1: European Option Call
<Client> buys European USD Call on USD/JPY

Strike: 102.75

Notional: USD 10,000,000

Expiry: Tue 27-Jan-2015 (1y)

Settlement: Thu 29-Jan-2015

ZoneCut: NY

Premium: USD 446,250

Premium Date: Wed 29-Jan-2014

Leg 2: One Touch

<Client> sells One Touch on USD/JPY payout

Barrier: 100

Payout: USD 220,000

Expiry: Tue 27-Jan-2015

Settlement: Thu 29-Jan-2015

ZoneCut: NY

Premium: USD -166,150

Premium Date: Wed 29-Jan-2014

Leg 3: One Touch

<Client> sells One Touch on USD/JPY payout

Barrier: 99

Payout: USD 220,000
Expiry: Tue 27-Jan-2015
Settlement: Thu 29-Jan-2015
ZoneCut: NY
Premium: USD -148,387
Premium Date: Wed 29-Jan-2014

Leg 4: One Touch
<Client> sells One Touch on USD/JPY payout
Barrier: 98
Payout: USD 220,000
Expiry: Tue 27-Jan-2015
Settlement: Thu 29-Jan-2015
ZoneCut: NY
Premium: USD -131,713
Premium Date: Wed 29-Jan-2014



Tazia Smith
Director | Key Client Partners - US

Deutsche Bank Securities Inc
Deutsche Asset & Wealth Management
345 Park Avenue, 26th Floor
New York, NY 10154
Tel. [REDACTED]
Fax [REDACTED]
Mobile [REDACTED]
Email [REDACTED]

Passion to Perform

This communication may contain confidential and/or privileged information. If you are not the intended recipient (or have received this communication in error) please notify the sender immediately and destroy this communication. Any unauthorized copying, disclosure or distribution of the material in this communication is strictly forbidden.

Deutsche Bank does not render legal or tax advice, and the information contained in this communication should not be regarded as such.