
From: jeffrey E. <jeevacation@gmail.com>
Sent: Tuesday, August 11, 2015 1:22 PM
To: Richard Kahn
Subject: Re: Cnh trade [C]

its a put at 6.1 now at 6. 3, how can it not have value the yuan was devalued,

On Tue, Aug 11, 2015 at 7:03 AM= Richard Kahn [REDACTED] >
wrote:

Sent from my iPhone

Begin forwarded message:

TradeType

EUR

BuySell<=u>

Client Buys<=u>

Currency1

USD

CP

Put

Notional1

75,000,000</=>

Currency2

CNH

Notional2

-462,000,000=</u>

Strike</=>

6.1600</=pan>

ZoneCut<=u>

TK: 15:00 hours (Local time in Tokyo)

ExpiryDate<=>

Wed 12 August 2015<=u>

SettlementDate

Fri 14 August 2015<=u>

FixingReference

SPOT

Premium<=u>

273,000<=span>

USD

Thu 14 August 2014<=u>

Thank you,

Vahe

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*Used with the permission of Bloomberg LP

-----Original Message-----

From: Richard Kahn [REDACTED]

Sent: Tuesday, August 11, 2015 5:51 AM

To: Daniel Sabba; Vahe Stepanian
Subject: Cnh trade

I know we have 2 days left. Please advise on pricing and market value on option based on current news. Thank you.

Richard Kahn

HBRK Associates Inc.

575 Lexington Avenue, 4th Floor

New York, NY 10022

Tel

Fax

Cell

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=C2 please note

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