
From: jeffrey E. <jeevacation@gmail.com>
Sent: Thursday, March 5, 2015 7:34 PM
To: Daniel Sabba
Subject: Re: Fw: Fwd:[/] DB Latam 5y CDS Run

Good Purim

On Thursday, March 5, 2015, Daniel Sabba <[REDACTED] <mailto:[REDACTED]>> wrote:

Classification: Public

Brazil CDS at 250/254.

From: Kcpcm Deutsche Bank (DEUTSCHE ASSET MANAG) [REDACTED]
<javascript:[REDACTED]t');>]
Sent: Thursday, March 05, 2015 12:47 PM
Subject: Fwd:[/] DB Latam 5y CDS Run

Sent from Bloomberg Professional for iPhone

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

From: MARC APPEL (DEUTSCHE BANK SECURI)
To: KCPCM DEUTSCHE BANK
At: Mar 5, 2015 12:23:32 PM

Brazil 250/254 +4
Chile 84/90 -1
Colombia 140/146 +2
Mexico 107/109 +1
Panama 115/125 unc
Peru 110/116 unc
Ven Spd 4020/4224 -106
Ven Upf 60.5/61.5 -.5
CDXEM21 102.44/64 -.12 Sprd:434(+3) FV:102.68 (.14 cheap)
CDXEM22 88.00/10 -.10 Sprd:387(+3) FV:88.08 (.03 cheap)
CDXEM 21/22 roll 14.44/14.54

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