
From: jeffrey E. <jeevacation@gmail.com>
Sent: Tuesday, August 12, 2014 2:23 PM
To: Tazia Smith
Subject: Re: Indicative Levels - USDCNH 1yr Options [C]

75 million notional puts at 38 basis points

On Tue, Aug 12, 20=4 at 6:55 AM, Tazia Smith <[REDACTED]> wrote:

Classification: Co=fidential

Jeffrey -

USDCNH Ref: Spot 6.1604; Fwd 6.2723 (i.e. 101.82% of spot)

1y ATMS (6.1604) USDCNH call: 1.041% / 2.215%
1y ATMF (6.2723) USDCNH call: 1.041% / 1.190%

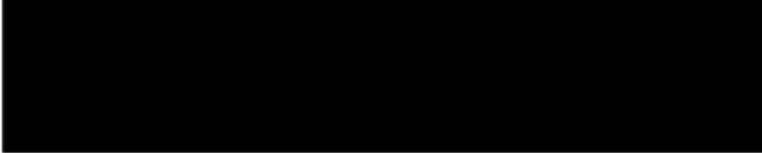
1y ATMF / ATMF +3% call spread: 0.469% / 0.73%
Strikes: 6.2723 /6.4605

1y ATMS (6.1604) USDCNH put: 0.256% / 0.38%
1y ATMF (6.2723) USDCNH put: 1.007% / 1.154%

Indicative levels, subject to market movement. Source: DB FX Pricer, 8/12/14

USDCNH 1yr Price History

1/2121454.2880



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JEE

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