
From: jeffrey E. <jeevacation@gmail.com>
Sent: Tuesday, August 12, 2014 2:44 PM
To: Tazia Smith
Subject: Re: Indicative Levels - USDCNH 1yr Options [C]

that does not sound right , are you sure=its on 75 milion

<tazia.smith@d=.com <mailto:[REDACTED]@db.com> > wrote:

Classification: Co=fidential

Jeffrey -- That' done for Southern Fnl at 36.4bps (\$173,000 premium)

1yr
USDCNH put
ATMS strike (6.16)
75mm USD notional

Best Regards,
Tazia

From: "jeffrey E." <jeevacation@gmail.=om <mailto:jeevacation@gmail.com> >
To: Tazia Smith/dh/db.com@DRAMERIC-S,
Date: 08/12/2014 10:23 AM
Subject: Re: Indicative Levels - USDCN= 1yr Options [C]

75 million notional puts at 38 basis points

On Tue, Aug 12, 2014 at 6:55 AM, Tazia Smith <[REDACTED]> > wrote:
Classification: Confidential

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, 8/12/1=

USDCNH 1yr Price History

Tazia Smith

Director | Key Client Partners - US

DB Securities Inc

Deutsche Asset & Wealth Management

345 Park Avenue, 10154-0004 New York, NY, USA



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