

Notional: USD 50,000,000 USD
Expiry: Wed 17-Aug-2016 (12m)
Premium: SOFL pays 783,500 (USD 1,216,000:-432,500)
Premium Date: Wed 19-Aug-2015

I've also attached a short DB Research note from Friday which details recent forecast revisions to CNY.
Note that the above options use CNH as underlying.
Please let us know if you have thoughts.

Thank you,
Vahe

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

From: Richard Kahn [mailto:]
Sent: Monday, August 17, 2015 8:04 AM
To: Daniel Sabba; Vahe Stepanian
Subject: Trade ideas for shorting Asian currencies

Can you please send to Jeffrey and myself some trade ideas for shorting Asian currencies. Thank you.

Sent from my iPhone

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