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

On Tue, Aug 12, 2014 at 8:41 AM, Tazia Smith <[REDACTED]> wrote:  
Classification: Confidential

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.com>  
To: Tazia Smith [REDACTED]  
Date: 08/12/2014 10:23 AM  
Subject: Re: Indicative Levels - USDCNH 1yr Options [C]

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75 million notional puts at 38 basis points

On Tue, Aug 12, 2014 at 6:55 AM, Tazia Smith <[REDACTED]@[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