

From: Paul Morris/db/dbcom
To: Caroline Kitidis/db/[REDACTED], [REDACTED]
Cc: Andrew Gallivan/db/dbcom@DBAmericas
Date: 08/12/2014 02:58 PM
Subject: Fw: Indicative Levels - USDCNH 1yr Options [I]

Classification: For internal use only

fyi, this is a client that is doing \$75mn notional currency trades with us and we can't get the details correct, it is just embarrassing

----- Forwarded by Paul Morris/db/dbcom on 08/12/2014 02:54 PM -----

From: "jeffrey E." <jeevacation@gmail.com>
To: Paul Morris/db/[REDACTED], Richard Kahn <[REDACTED]>
Date: 08/12/2014 11:17 AM
Subject: Re: Indicative Levels - USDCNH 1yr Options [C]

you have got to be kidding me!!!!!!!!!!!!!! .

On Tue, Aug 12, 2014 at 8:52 AM, Tazia Smith <[REDACTED]> wrote:
Classification: Confidential

my apologies, 36.4bps is correct, but my typo: \$273k premium on \$75mm USD.

Be right back with report

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Tazia Smith
Director | Key Client Partners - US

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From: "jeffrey E." <jeevacation@gmail.com>
To: Tazia Smith, [REDACTED],
Date: 08/12/2014 10:43 AM
Subject: Re: Indicative Levels - USDCNH 1yr Options [C]