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Passion to Perform

☐ "jeffrey E." --08/12/2014 10:46:16 AM---why is there no indication of buy or sell on confirm 40 basis points on 75 million? how is that 173k

From: "jeffrey E." <jeevacation@gmail.com>
To: [REDACTED], [REDACTED], Richard Kahn <[REDACTED]>.
Date: 08/12/2014 10:46 AM
Subject: Re: Indicative Levels - USDCNH 1yr Options [C]

why is there no indication of buy or sell on confirm 40 basis points on 75 million? how is that 173k

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: [REDACTED]
Date: 08/12/2014 10:23 AM
Subject: Re: Indicative Levels - USDCNH 1yr Options [C]

75 million notional puts at 38 basis points