
From: Tazia Smith [REDACTED]
Sent: 8/11/2014 6:41:26 PM
To: jeevacation@gmail.com
CC: Paul Morris [REDACTED]; [REDACTED] Vahe Stepanian [REDACTED]
Subject: Re: [C]
Attachments: pic05882.gif; pic02307.gif

Classification: Confidential

Hi Jeffrey - agree with your ~40bps, currently I see 25.3/38.6bps on USDpCNhc, ATMS (6.1565), \$50mm USD notional (\$193k premium paid). We'll pull live levels in the London AM -- unless you specifically want to trade tonight/Asia.

Which time zone are you in?

Thanks,
Tazia

Subject to market movement. Source: DB Pricer, 8/11/14, 6:37pm

(Embedded image moved to file: pic05882.gif)

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(Embedded image moved to file: pic02307.gif)

From: "jeffrey E." <jeevacation@gmail.com>
To: Tazia Smith/db/dbcom@DBAMERICAS, Paul Morris/db/dbcom@DBAMERICAS,
Date: 08/11/2014 04:58 PM
Subject:

lets look at 1 year remimbi call 40 basis points. good bet

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please note

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