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Nav Gupta---08/11/2014 05:44:32 PM---Classification: Confidential

From: Nav Gupta/db/dbcom@DBEMEA

To: "AG Apu" <apurva.gupta@db.com>, "Uzair Aqeel" <[REDACTED]@db.com>

Cc: Tazia Smith/db/dbcom@DBAMERICAS, "Paul Morris" <[REDACTED]@db.com>
"VS Vinit" <vinit.sahni@db.com>

Date: 08/11/2014 05:44 PM

Subject: [C]
Content:

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Uzair + Apurva

While Vinit and I are travelling in Zurich can u get from fx trading in the overnight session the following structures

1y usdcnh atms vanilla put
1y usdcnh atmf vanilla put

A call spread and a put spread also 1y both with one leg having atmf in it. The second strike can be a few pct away - see what makes sense from the prices

Ie 4 structures

The reason I'm asking for both sides (up and down) is in case the client below really wants a usdcnh call rather than the cnh call he requests. Then we are covered for all eventualities.

Incl spot and fwd

Let trading know size is usd50mm or less. Def check w trading don't rely on pricer for this one (but check urself on pricer)

Thx
Nav

From: Paul Morris
Sent: 08/11/2014 05:35 PM EDT
To: "jeffrey E." <jeevacation@gmail.com>@DEUBAINT
Cc: Tazia Smith; Nav Gupta
Subject: Re: [C]

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we will come back to you

Paul Morris
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