

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]

Classification: Confidential

we will come back to you

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

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