
From: Tazia Smith [REDACTED]
Sent: 8/12/2014 8:55:49 AM
To: jeevacation@gmail.com
CC: [REDACTED]; Paul Morris [REDACTED]; Nav Gupta [REDACTED]; Vahe Stepanian [REDACTED]
Subject: Indicative Levels - USDCNH 1yr Options [C]
Attachments: pic30485.gif; pic03037.gif; pic18107.gif

Classification: Confidential

Jeffrey -

USDCNH Ref: Spot 6.1604; Fwd 6.2723 (i.e. 101.82% of spot)

1y ATMS (6.1604) USDCNH call: 1.041% / 2.215%

1y ATMF (6.2723) USDCNH call: 1.041% / 1.190%

1y ATMF / ATMF +3% call spread: 0.469% / 0.73%

Strikes: 6.2723 / 6.4605

1y ATMS (6.1604) USDCNH put: 0.256% / 0.38%

1y ATMF (6.2723) USDCNH put: 1.007% / 1.154%

Indicative levels, subject to market movement. Source: DB FX Pricer, 8/12/14

USDCNH 1yr Price History

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Tazia Smith
Director | Key Client Partners - US

DB Securities Inc
Deutsche Asset & Wealth Management
345 Park Avenue, 10154-0004 New York, NY, USA
Tel. +1(212)454-2889
Fax +1(646)257-3131
Mobile +1 (917)327-4107
Email tazia.smith@db.com

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