
From: Tazia Smith [REDACTED]
Sent: 8/19/2014 11:09:44 AM
To: [REDACTED]
CC: Paul Morris [REDACTED]; Vahe Stepanian [REDACTED]; Nav Gupta [REDACTED];
Marie Glassman [REDACTED]
Subject: EURUSD (+\$140.4k), USDCNH(-\$43.5k) [C]
Attachments: pic06763.gif; pic16188.gif

Classification: Confidential

Good Morning Rich - Refreshed indicative levels:

USDCNH Put (spot ref 6.144)
sells European USD Put on USD/CNH
Strike: 6.16
Notional: USD 75,000,000
Expiry: Wed 12-Aug-2015
Settlement: Fri 14-Aug-2015
ZoneCut: TK
Premium: USD -229,500 (30.6bps/43.3bps)
Premium Date: Thu 21-Aug-2014

Client Receives \$229,500 (Net P/L: -\$43,500)

EURUSD Risk Reversal (spot ref 1.3318)
<Client> sells Put, buys Call on EUR/USD in a Risk Reversal
Put Strike: 1.345
Call Strike: 1.38
Notional: EUR 10,000,000 EUR
Expiry: Mon 08-Sep-2014
Settlement: Wed 10-Sep-2014
ZoneCut: NY
Premium: USD -144,700:4,300 (-140,400) (1.404%/1.495%)
Premium Date: Thu 21-Aug-2014

Client Receives: \$140,400 (Net P/L: +\$140,400)

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Tazia Smith
Director | Key Client Partners - US

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