

Subject: FW: Trade Report 8/12/14 - USDCNH 1yr Put [C] [I]
From: Vahe Stepanian <[REDACTED]>
Date: Tue, 11 Aug 2015 11:03:51 -0400
To: Paul Morris <[REDACTED]>

Classification: For internal use only

----- Forwarded by Vahe Stepanian/db/dbcom on 01/14/2015 08:57 AM -----

{cid:image001.png@01D0D425.64344510}

From:

{cid:image002.png@01D0D425.64344510}
Tazia Smith/db/dbcom

{cid:image001.png@01D0D425.64344510}

To:

{cid:image002.png@01D0D425.64344510}
"jeffrey E." <jeevacation@gmail.com>@DEUBAINT,

{cid:image001.png@01D0D425.64344510}

Cc:

{cid:image002.png@01D0D425.64344510}
Paul Morris/db/dbcom@DBAMERICAS, Richard Kahn <[REDACTED]>,
Vahe Stepanian/db/dbcom@DBAmericas, Nav Gupta/db/dbcom@DBEMEA

{cid:image001.png@01D0D425.64344510}

Date:

{cid:image002.png@01D0D425.64344510}
08/12/2014 10:55 AM

{cid:image001.png@01D0D425.64344510}

Subject:

{cid:image002.png@01D0D425.64344510}
Trade Report 8/12/14 - USDCNH 1yr Put [C]

Classification: Confidential

Jeffrey -

Trade report as follows:

TradeType

EUR

BuySell

Client Buys

Currency1

USD

CP

Put

Notional1

75,000,000

Currency2

CNH

Notional2

-462,000,000

Strike

6.1600

ZoneCut

TK: 15:00 hours (Local time in Tokyo)

ExpiryDate

Wed 12 August 2015

SettlementDate

Fri 14 August 2015

FixingReference

SPOT

Premium

273,000

PremiumTerms

USD

PremiumDate

Thu 14 August 2014

{cid:1__=0ABBF75EDFDF2EBA8f9e8a93df9386909@db.com}

Tazia Smith
Director | Key Client Partners - US

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Email [REDACTED]

{cid:4__=0ABBF75EDFDF2EBA8f9e8a93df9386909@db.com}

{Inactive hide details for "jeffrey E." ---08/12/2014 10:46:16 AM---why is there no indication of buy or sell on confirm 40 basi}"jeffrey E." ---08/12/2014 10:46:16 AM---why is there no indication of buy or sell on confirm 40 basis points on 75 million? how is that 173k

{cid:image001.png@01D0D425.64344510}

From:

{cid:image002.png@01D0D425.64344510}
"jeffrey E." <jeevacation@gmail.com>

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To:

{cid:image002.png@01D0D425.64344510}
Tazia Smith/db/dbcom@DBAMERICAS, Paul Morris/db/dbcom@DBAMERICAS, Richard Kahn <[REDACTED]> ,

{cid:image001.png@01D0D425.64344510}

Date:

{cid:image002.png@01D0D425.64344510}
08/12/2014 10:46 AM

{cid:image001.png@01D0D425.64344510}

Subject:

{cid:image002.png@01D0D425.64344510}
Re: Indicative Levels - USDCNH 1yr Options [C]

why is there no indication of buy or sell on confirm 40 basis points on 75 million? how is that 173k

On Tue, Aug 12, 2014 at 8:41 AM, Tazia Smith <[REDACTED]> wrote:

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Jeffrey -- That' done for Southern Fnl at 36.4bps (\$173,000 premium)

1yr
USDCNH put
ATMS strike (6.16)
75mm USD notional

Best Regards,
Tazia

From:

"jeffrey E." <jeevacation@gmail.com>

To:

Tazia Smith/db/dbcom@DBAMERICAS,

Date:

08/12/2014 10:23 AM

Subject:

Re: Indicative Levels - USDCNH 1yr Options [C]

75 million notional puts at 38 basis points

On Tue, Aug 12, 2014 at 6:55 AM, Tazia Smith <[REDACTED]> wrote:
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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

{cid:6__=0ABBF75EDFDF2EBA8f9e8a93df9386909@db.com}

{cid:1__=0ABBF75EDFDF2EBA8f9e8a93df9386909@db.com}

Tazia Smith
Director | Key Client Partners - US

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