

From: Daniel Sabba <[REDACTED]>
To: "'jeevacation@gmail.com'" <jeevacation@gmail.com>
CC: Vahe Stepanian <[REDACTED]>, Ariane Dwyer <[REDACTED]>, "[REDACTED]" <[REDACTED]>, Paul Morris <[REDACTED]>
Subject: RE: Fwd:[/] DB Latam 5y CDS Run [C]
Date: Mon, 09 Mar 2015 20:17:17 +0000

Classification: **Confidential**

Brazil CDS closed at 274/279.

From: Daniel Sabba
Sent: Monday, March 09, 2015 9:06 AM
To: 'jeevacation@gmail.com'
Cc: Vahe Stepanian; Ariane Dwyer; [REDACTED]; Paul Morris
Subject: Fw: Fwd:[/] DB Latam 5y CDS Run

Classification: **Public**

Brazil cds at 262/266.

From: Kcpcm Deutsche Bank (DEUTSCHE ASSET MANAG) [[mailto:\[REDACTED\]](mailto:[REDACTED])]
Sent: Monday, March 09, 2015 09:04 AM
Subject: Fwd:[/] DB Latam 5y CDS Run

Sent from Bloomberg Professional for iPhone

----- Original Message -----

From: MARC APPEL (DEUTSCHE BANK SECURI)
To: KCPCM DEUTSCHE BANK
At: Mar 9, 2015 8:45:53 AM

Brazil 262/266 +9
Chile 90/96 unc
Colombia 156/162 +2
Mexico 119/122 +2
Panama 125/135 unc
Peru 122/128 unc
Ven Spd 4116/4330 +0
Ven Upf 60.9/61.9 unc
CDXEM21 102.10/30 -.06 Sprd:443(+2) FV:102.34 (.14 cheap)
CDXEM22 87.70/85 -.05 Sprd:395(+2) FV:87.80 (.02 cheap)
CDXEM 21/22 roll 14.38/14.48

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