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**Subject:** Call follow-ups [C]  
**Date:** Thu, 28 May 2015 20:05:53 +0000

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Classification: **Confidential**

Jeffrey,

Per our conversation, we wanted to follow-up on these transactions with indications.

**Trade 1: Bullish USDJPY Seagull**  
Spot ref: 124.06  
Notional: USD10mm  
Client buys: 6m USDJPY 124 / 128 call spread  
Client sells: 6m USDJPY put struck at 118.82  
Net Premium: zero

**Premiums for each leg:**  
For 124 leg: 2.655/2.735% USD  
For 128 leg: 1.555% USD  
For 118.82 leg: 1.18% USD

**Trade 2: Autocallables linked to SPX, RTY and SX5E**  
We are refreshing levels with Credit Suisse - we will follow-up with indications.

Best regards,  
Daniel

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