

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

To: Tazia Smith <[REDACTED]>, Paul Morris <[REDACTED]>, Richard Kahn <[REDACTED]>

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

Date: Tue, 12 Aug 2014 14:45:38 +0000

Inline-Images: unnamed; unnamed(1); unnamed(2)

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:

Classification: Confidential

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:

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



Tazia Smith

Director | Key Client Partners - US

DB Securities Inc
Deutsche Asset & Wealth Management
345 Park Avenue, 10154-0004 New York, NY, USA
Tel: [REDACTED]
Fax: [REDACTED]
Mobile: [REDACTED]
Email: [REDACTED]

Passion to Perform

This communication may contain confidential and/or privileged information. If you are not the intended recipient (or have received this communication in error) please notify the sender immediately and destroy this communication. Any unauthorized copying, disclosure or distribution of the material in this communication is strictly forbidden.

Deutsche Bank does not render legal or tax advice, and the information contained in this communication should not be regarded as such.

--

please note

The information contained in this communication is confidential, may be attorney-client privileged, may constitute inside information, and is intended only for the use of the addressee. It is the property of JEE

Unauthorized use, disclosure or copying of this communication or any part thereof is strictly prohibited and may be unlawful. If you have received this communication in error, please notify us immediately by return e-mail or by e-mail to jeevacation@gmail.com, and destroy this communication and all copies thereof, including all attachments. copyright -all rights reserved

--

This communication may contain confidential and/or privileged information. If you are not the intended recipient (or have received this communication in error) please notify the sender immediately and destroy this communication. Any unauthorized copying, disclosure or distribution of the material in this communication is strictly forbidden.

Deutsche Bank does not render legal or tax advice, and the information contained in this communication should not be regarded as such.

--

please note

The information contained in this communication is confidential, may be attorney-client privileged, may constitute inside information, and is intended only for the use of the addressee. It is the property of JEE

Unauthorized use, disclosure or copying of this communication or any part thereof is strictly prohibited and may be unlawful. If you have received this communication in error, please notify us immediately by return e-mail or by e-mail to jeevacation@gmail.com, and destroy this communication and all copies thereof, including all attachments. copyright -all rights reserved