

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

you have got to be kidding me!!!!!!!!!!!! .

On Tue, Aug 12, 2014 at 8:52 AM, Tazia Smith <[REDACTED]> wrote:
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my apologies, 36.4bps is correct, but my typo: \$273k premium on \$75mm USD.

Be right back with report

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Tazia Smith
Director | Key Client Partners - US

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From: "jeffrey E." <jeevacation@gmail.com>
To: Tazia Smith/[REDACTED],
Date: 08/12/2014 10:43 AM
Subject: Re: Indicative Levels - USDCNH 1yr Options [C]

that does not sound right , are you sure its on 75 milion

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