

From: "jeffrey E." <jeevacation@gmail.com>
To: Paul Morris/db/dbcom@DBAMERICAS, Richard Kahn <[REDACTED]>,
Date: 08/12/2014 11:17 AM
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 <tazia.smith@db.com> 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

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

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From: "jeffrey E." <jeevacation@gmail.com>
To: Tazia Smith/db/dbcom@DBAMERICAS,
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 <tazia.smith@db.com> wrote:
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Jeffrey -- That' done for Southern Fn1 at 36.4bps (\$173,000 premium)

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