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Sent: 8/12/2014 8:55:50 AM
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Subject: Indicative Levels - USDCNH 1yr Options [C]

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

