

Subject: Indicative Levels - USDCNH 1yr Options [C]
From: Tazia Smith <[REDACTED]>
Date: Tue, 12 Aug 2014 08:55:49 -0400
To: jeevacation@gmail.com
Cc: [REDACTED],
Paul Morris <[REDACTED]>,
Nav Gupta <[REDACTED]>,
Vahe Stepanian <[REDACTED]>

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
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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
Tel. [REDACTED]
Fax [REDACTED]
Mobile [REDACTED]
Email [REDACTED]

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