

EUR 967mm

Indicative Transaction Terms (for smaller size ~ EUR 25mm delta):

A. 5y EURUSD premium neutral risk reversal (long EURUSD put struck at 1.2450 / short EURUSD call struck at 1.4600)

B. Short EURUSD 1bn 5y forward. Forward points: 1040/1125

C. 1y EUR puts struck at 1.2450 (spot) offered at 2.90%

As you can see the pricing for smaller size is much better. Please advise on how you would like to proceed.

Best regards,
Daniel



Daniel Sabba

Key Client Partners
Deutsche Bank Securities Inc



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