
From: Vahe Stepanian [REDACTED]
Sent: 6/6/2014 10:40:47 AM
To: jeevacation@gmail.com
CC: Paul Morris [REDACTED]; Nav Gupta [REDACTED]; Vinit Sahni [REDACTED];
[REDACTED]
Subject: Trade Report 6/6/14 [C]
Attachments: pic29779.gif; pic06504.gif; pic28496.gif; pic02513.gif; pic25230.gif

Classification: Confidential

Jeffrey - we charged bid/offer spread on only one leg. Priced the 1.38 strike at mid (55bps). Bid/offer on the 1.3450 leg was 50/55bps.

Full Trade Report:

TradeType
FxEuroOpt

BuySell
Client Buys

Currency1
EUR

CP
Put

Notional1
10,000,000

Currency2
USD

Notional2
-13,450,000

Strike
1.345

ZoneCut
NY: 10:00 hours (Local time in New York)

ExpiryDate
Mon 08 September 2014

SettlementDate
Wed 10 September 2014

FixingReference
SPOT

TradeType
FxEuroOpt

BuySell
Client Sells

Currency1
EUR