

(Embedded image moved to file: pic16346.gif)Inactive hide details for "jeffrey E." ---20/05/2014 17:22:18---can you send me a chart of where this has been over the past 6 "jeffrey E." ---20/05/2014 17:22:18---can you send me a chart of where this has been over the past 6 months? thaks

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image "jeffrey E." <jeevacation@gmail.com>  
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image Nav Gupta/db/dbcom@DBEMEA,  
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image Vinit Sahni/db/dbcom@DBEMEA, Tazia Smith/db/dbcom@DBAMERICAS,  
moved to Paul Morris/db/dbcom@DBAMERICAS  
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image Re: Jeffrey - Rupee Appreciation - Nav  
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Subject:

can you send me a chart of where this has been over the past 6 months? thaks

On Tue, May 20, 2014 at 9:49 AM, Nav Gupta [REDACTED] wrote:  
Jeffrey

After pricing lots of possibilities, are two ways i like best to play  
usdinr lower

1) buy vanilla European style USDINR puts

Ref spot: 58.67

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This table has 9 offers in %notional: 1m 3m and 6m expiries for spot,  
spot-1%, spot-2%

Of these I like 6month ATMspot USDINR European style put offered at