Expiry: 3m (8 Sep 2014 expiry)
Notional: Up to EUR 50mm (each leg)

For a Zero-Cost Collar:

Client buys 1.3405 EUR Put / USD Call
Client sells 1.38   EUR Call / USD Put

Should you wish to sell the 1.3410 EUR Put / USD Call and buy the 1.38 EUR Call / USD Put, price is 0.09% EUR notional.

Thank you,
Vahe

Vahe Stepanian
Associate | Wealth Investment Coverage

Deutsche Bank Securities Inc.
Deutsche Asset & Wealth Management
345 Park Avenue - 26th Floor
New York, NY 10154-0004
Tel. +1 (212) 454-1539
Fax +1 (646) 257-3131
Mobile +1 (347) 854-4676
Email vahe.stepanian@db.com

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