

Subject: Fwd: EURUSD Matrix [C]
From: jeffrey E. <jeevacation@gmail.com>
Date: Mon, 25 Aug 2014 13:27:25 -0400
To: Paul Morris <[REDACTED]>

can you belive a trader, puts a bid highter than offer

----- Forwarded message -----
From: Tazia Smith <[REDACTED]>
Date: Mon, Aug 25, 2014 at 11:46 AM
Subject: EURUSD Matrix [C]
To: jeevacation@gmail.com
Cc: [REDACTED], Paul Morris <[REDACTED]>, Nav Gupta <[REDACTED]>, Vahe Stepanian <[REDACTED]>

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Jeffrey -

Per your request. 1, 2, and 3mo EURUSD options matrix. Strikes +/- 3%.

We discussed with Rich and deemed the 1st tab most relevant format -- shows bps of notional but in USD terms (multiply bbps by notional for USD cost of option). Indicative levels.

TDS

Tazia Smith
Director | Key Client Partners - US

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