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Subject: EURUSD Matrix [C]

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Attachments: JE_-_FX_Option_Matrix.xlsx

Inline-Images: unnamed; unnamed(1)

Classification: Confidential

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



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