
From: jeffrey E. [jeevacation@gmail.com]
Sent: 8/25/2014 11:55:00 AM
To: Tazia Smith [tazia.smith@db.com]
CC: Richard Kahn [richardkahn12@gmail.com]; Paul Morris [paul.morris@db.com]; Nav Gupta [nav.gupta@db.com]; Vahe Stepanian [vahe.stepanian@db.com]
Subject: Re: EURUSD Matrix [C]

im looking at 132 puts again , i think this must be a typo, mistake screw up.

On Mon, Aug 25, 2014 at 11:46 AM, Tazia Smith <tazia.smith@db.com> wrote:
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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