

streange risk reward donpt you think

On Wed, Feb 5, 2014 at 12:41 PM, Tazia Smith <[REDACTED]> wrote:
Classification: Confidential

Jeffrey -

This is for comparative purposes, as the worst-of component (previously sent/below) improves pricing a quite a bit at present. 13mo on SX5E by itself is a non-starter!

#1 - 13mo Contingent Minimum Return
SX5E
4% Cont Min Return
80% Barrier Daily obs.
6% cap
max loss: 100%

#2 - 2yr Contingent Minimum Return
SX5E
10% Cont Min Return
80% Barrier Daily obs.
17% cap
max loss: 100%

Indicative levels only, subject to market movement, source: DB AWM Structured Solutions, 2/5/14.

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Date: 02/05/2014 11:49 AM
Subject: Barrier Notes [C]

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ADP report came in light this morning at +175k v 185k cons, as you saw, payrolls catalyst on