
Classification: For internal use only

thx pls stay on him, hope you're all well,

Paul Morris
Managing Director
Deutsche Bank Private Bank
345 Park Avenue, 27th Floor
New York, NY 10154
Office: [REDACTED]
Cell: [REDACTED]

From: [REDACTED]
To: jeevacation@gmail.com,
Cc: [REDACTED]

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Subject: Jeffrey - latest prices with suggested sizes - Nav [C]

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Jeffrey,

Updated prices and proposed sizes.

1. Buy 10y BTP (March2024). 10y yield is 5bp lower today. I still like eur2mm here 3.125% YTM and suggest work a soft order to add eur1.5mm at 3.25%, eur1.5mm 3.35%.
2. EURUSD spot FX is 1.3802 from 1.3827 yesterday. Suggest buying 2week vanilla 1.40c at 5-6c in EUR 50mm notional (cost EUR25-30k)
3. position for a stronger dollar by buying 1y 5% OTM SPOT EURUSD binary puts at 21% of payout. suggest do half (eur500k payout costing 0.21*500k) now, and the other half when spot 139-140
4. nationwide coco currently 6.42% offered. I suggest scaling in £2mm on an order at 6.5% and £2mm on order at 6.75%

thanks