

Subject: Re: [C]
From: Vahe Stepanian <[REDACTED]>
Date: Wed, 11 Jun 2014 10:38:56 -0400
To: jeevacation@gmail.com
Cc: Nav Gupta <[REDACTED]>,
Paul Morris <[REDACTED]>,
Tazia Smith <[REDACTED]>,
Vinit Sahni <[REDACTED]>

Classification: Confidential

Good Morning Jeffrey - market on your Euro option:

Spot ref = 1.3530

Leg 1: European Option Put

EUR Put on EUR/USD
Strike: 1.345
Notional: EUR 10,000,000
Expiry: Mon 08-Sep-2014

Premium: USD 108,000 / 115,000

Leg 2: European Option Call

EUR Call on EUR/USD
Strike: 1.38
Notional: EUR 10,000,000
Expiry: Mon 08-Sep-2014

Premium: USD 43,000 / 50,000

Thank you,
Vahe

Vahe Stepanian
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----- Forwarded by Paul Morris/db/dbcom on 06/11/2014 09:50 AM ----- From: "jeffrey E." <jeevacation@gmail.com> To: Tazia Smith/db/dbcom@DBAMERICAS, Paul Morris/db/dbcom@DBAMERICAS, Date: 06/11/2014 09:49 AM Subject:

market on both sides of euro option. ?

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please note

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