
From: jeffrey E. <jeevacation@gmail.com>
Sent: Tuesday, July 22, 2014 12:43 PM
To: Tazia Smith
Subject: Re: EURUSD lower, consider taking gain on risk reversal [C]

let it run

On Tue, Jul 22, 2014 at 8:29 AM, Tazia Smith <[REDACTED]> <mailto:[REDACTED]> > wrote:

Classification: Confidential

Jeffrey -

Consider taking the gain on your EURUSD risk reversal, ~\$67,300 USD. Indicative level only, EURUSD moving your way as I'm typing. Below is indicative two-way market on each leg:

Spot ref 1.3484

Leg 1: European Option Put
<Client> sells European EUR Put on EUR/USD
Strike: 1.345
Notional: EUR 10,000,000
Expiry: Mon 08-Sep-2014
Settlement: Wed 10-Sep-2014
ZoneCut: NY
Premium: USD 78,200/82,500
Premium Date: Thu 24-Jul-2014

Leg 2: European Option Call
<Client> buys European EUR Call on EUR/USD
Strike: 1.38
Notional: EUR 10,000,000
Expiry: Mon 08-Sep-2014
Settlement: Wed 10-Sep-2014
ZoneCut: NY
Premium: USD 6,900/10,900
Premium Date: Thu 24-Jul-2014

INDICATIVE LEVELS ONLY - subject to market movement. Source DB AWM FX, 7/22/14.

Tazia Smith
Director | Key Client Partners - US

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