
From: Paul Morris [REDACTED]
Sent: 7/1/2015 8:28:51 AM
To: Vahe Stepanian [REDACTED]
Subject: RE: Longer Dated EUR Downside (3y structures) [C]

Thanks

-----Original Message-----

From: Vahe Stepanian
Sent: Tuesday, June 30, 2015 05:13 PM Eastern Standard Time
To: jeffrey E.
Cc: Daniel Sabba; Ariane Dwyer; Paul Morris; Stewart Oldfield
Subject: RE: Longer Dated EUR Downside (3y structures) [C]

Classification: **Confidential**

Jeffrey – we will be back first thing in the morning (NY time) with live levels.
We will include bid/asks for both sides.

Thank you,
Vahe

From: jeffrey E. [mailto:jeevacation@gmail.com]
Sent: Tuesday, June 30, 2015 3:22 PM
To: Paul Morris; Daniel Sabba
Subject: Re: Longer Dated EUR Downside (3y structures) [C]

please provide bids and ask for both sides. thanks, just landed in paris

On Tue, Jun 30, 2015 at 7:27 PM, Paul Morris <[REDACTED]> wrote:
Jeffrey are you available to talk with the team? Thx

-----Original Message-----

From: Vahe Stepanian
Sent: Tuesday, June 30, 2015 09:18 AM Eastern Standard Time
To: jeffrey E.
Cc: Daniel Sabba; Ariane Dwyer; Paul Morris; Stewart Oldfield; Richard Kahn
Subject: RE: FW: Longer Dated EUR Downside (3y structures) [C]

Classification: **Confidential**

Jeffrey – per your request, we priced vanilla risk reversals with 1.04 and 1.05 strikes on the put leg. Pricing is for EUR 100mm notional.

1.1220 EURUSD spot ref

1) Expiry 6m