To: jeevacation@gmail.com
Cc: [redacted], Vahe Stepanian <[redacted]>
Subject: Indicative Level SX5E KO Put 11/7/13 [C]
From: Tazia Smith <[redacted]>
Sent: Thursday, November 7, 2013 4:31:41 PM
Attachment
Attachment

Classification: Confidential

Jeffrey - FYI below. Positioned as a hedge or relative value positioning, not necessarily an outright trade (know you're long a select basket of European equities away).

Structure: Customer buys Knock-out Put
Underlying: SX5E
Currency: Euro
Notional: 10mm
Tenor: 13-months
Put Strike: 100%
Barrier: 80% (observed at maturity only)
Offer: 3.86%

Indicative levels below, subject to market movement. Source: DB Equity Derivatives, as of 11/7/13.

Tazia Smith
Director | Key Client Partners - US

Deutsche Bank Securities Inc
Deutsche Asset & Wealth Management
345 Park Avenue, 26th Floor
New York, NY 10154
Tel. [redacted]
Fax [redacted]
Mobile [redacted]
Email [redacted]