Strike: 6.5
Notional: USD 10,000,000
Expiry: Thu 27-Oct-2016 (1y)
Premium: USD 287,100 (2.87%)
Delta: 53%
Strike vol: 6.24%

Leg 2: European Option Call
SOFL sells European USD Call on USD/CNH
Strike: 7.0
Notional: USD 10,000,000
Expiry: Thu 27-Oct-2016 (1y)
Premium: USD -127,100 (1.27%)
Delta: 24%
Strike vol: 9.15%

Net premium: USD 160,000 (1.60%)

Thank you,
Vahe

Vahe Stepanian
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