



Source: Bloomberg Finance LP

Best,
Ari

From: jeffrey E. [mailto:jeevacation@gmail.com]
Sent: Thursday, August 20, 2015 11:22 AM
To: Vahe Stepanian
Subject: Re: FW: Trade ideas for shorting Asian currencies [C]

send charts on the korean

On Mon, Aug 17, 2015 at 4:51 PM, Vahe Stepanian <[REDACTED]> wrote:

Classification: **Confidential**

Jeffrey – I’ve included additional pricing below to short Asian currencies on the back of conversations today with Rich.

Please let us know your thoughts and we can provide live pricing per your request. Pricing below is indicative and assumes \$50mm notional.

Thank you,
Vahe

USDKRW

Spot Ref: 1182.80

6m USDKRW Call Spreads

SOFL buys low strike and sells high strike (quoted as Low Strike / High Strike/ Premium as % of USD Notional)