

- 1200 / 1250 / 1.15%
- 1220 / 1280 / 1.00%

6m USDKRW Premium Neutral Collars

SOFL buys the USDKRW call and sells the put option (quoted as Call Strike / Put Strike)

- 1220 / 1170
- 1230 / 1164

USDTWD

Spot Ref: 32.35

6m USDTWD Premium Neutral Collars

SOFL buys the USDTWD call and sells the put option (quoted as Call Strike / Put Strike)

- 33.50 / 31.90
- 34.00 / 31.70

USDSGD

Spot Ref: 1.4070

6m USDSGD Premium Neutral Collars

SOFL buys the USDSGD call and sells the put option (quoted as Call Strike / Put Strike)

- 1.4250 / 1.4070
- 1.4500 / 1.3900

Vanilla basket call

Equally-weighted basket in USDCNH and USDKRW

Strike/ Premium:	ATMS / 2.51%	2.5% OTMS / 1.37%
Basket cheapening to vanillas:	15%	20%

Equally -weighted basket in CNH, KRW, SGD and TWD

Strike/ Premium:	ATMS / 2.20%	2.5% OTMS/ 1.28%
Basket cheapening to vanillas:	17%	25%