
From: Paul Morris [REDACTED]
Sent: 6/30/2015 1:27:27 PM
To: Vahe Stepanian [REDACTED]; 'Jeffrey E.' [jeevacation@gmail.com]
CC: Daniel Sabba [REDACTED]; Ariane Dwyer [REDACTED]; Stewart Oldfield [REDACTED]; 'Richard Kahn' [REDACTED]
Subject: RE: Longer Dated EUR Downside (3y structures) [C]

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

SOFL buys vanilla EUR put struck at 1.04
SOFL sells vanilla EUR call struck at 1.1835
Net premium: zero

2) Expiry 6m

SOFL buys vanilla EUR put struck at 1.05
SOFL sells vanilla EUR call struck at 1.1790
Net premium: zero

Thank you,
Vahe

From: Jeffrey E. [mailto:jeevacation@gmail.com]
Sent: Tuesday, June 30, 2015 5:40 AM
To: Vahe Stepanian
Cc: Daniel Sabba; Ariane Dwyer; Paul Morris; Stewart Oldfield; Richard Kahn
Subject: Re: FW: Longer Dated EUR Downside (3y structures) [C]

great, how about the 6 month 105 and 104.

On Mon, Jun 29, 2015 at 5:15 PM, Vahe Stepanian <[REDACTED]> wrote:

Classification: **Confidential**

Jeffrey – per your request, we priced vanilla risk reversals with a 1.07 strike on the put leg.
Pricing is for EUR 100mm notional. ■