Good Morning Rich -- calculation is as follows:

Final Payment = Notional / Strike * [Index closing level on Unwind Date -- Index closing level on Last Reset Date] * Discount Factor -- Bid/Offer Cost
If this number is negative, then SOFL will pay the absolute value of this number.

With that said, the inputs (summarized from e-mails below) are as follows:

Notional	$ 10,000,000
Strike	255.8709
Index Closing Level (unwind date; 4/2/15)	242.8579
Index Closing Level (reset date; 3/31/15)	243.5748
Discount Factor	0.9994011
Bid/offer Cost	$ 124,704.68
Final Payment	$ 152,705.94

Bloomberg screenshot* below shows index closing levels and I've re-attached the executed confirm for your convenience.

Thank you,
Vahe

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