
From: Vahe Stepanian [REDACTED]
Sent: 3/4/2016 12:34:47 PM
To: Jeffrey Epstein [jeevacation@gmail.com]
CC: Daniel Sabba [REDACTED]; Ariane Dwyer [REDACTED]; Paul Morris [REDACTED];
Richard Kahn [REDACTED]
Subject: FW: EURUSD Indicative Pricing [C]

Classification: **Confidential**

Jeffrey – refreshed, indicative levels are included below per Rich’s request. Please let us know if you have questions.

Thank you,
Vahe

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EUR 1.12 Call and EUR 1.091 Put

Spot ref 1.1012

Leg 1: European Option Call
SOFL sells European EUR Call on EUR/USD
Strike: 1.12
Notional: EUR 100,000,000
Expiry: Tue 06-Sep-2016
Settlement: Thu 08-Sep-2016

Leg 2: European Option Put
SOFL buys European EUR Put on EUR/USD
Strike: 1.091
Notional: EUR 100,000,000
Expiry: Tue 06-Sep-2016
Settlement: Thu 08-Sep-2016

Net Premium:
SOFL Pays USD 0

EUR 1.13 Call and EUR 1.08 Put

Spot Ref 1.1017

Leg 1: European Option Call
SOFL sells European EUR Call on EUR/USD
Strike: 1.13
Notional: EUR 100,000,000
Expiry: Tue 06-Sep-2016
Settlement: Thu 08-Sep-2016

Leg 2: European Option Put
SOFL buys European EUR Put on EUR/USD
Strike: 1.08
Notional: EUR 100,000,000
Expiry: Tue 06-Sep-2016