

Notional: EUR
100,000,000
Expiry: Tue 06-Sep-
2016
Settlement: Thu 08-Sep-
2016

Net Premium:
SOFL Pays USD 0

Selling 1.13 Call/ Buying 1.056 EUR Put 6 month expiry

Spot ref = 1.0907

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: 1.056
Notional: EUR
100,000,000
Expiry: Tue 06-Sep-
2016
Settlement: Thu 08-Sep-
2016

Net Premium:
SOFL Pays USD 0

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