
From: Vahe Stepanian [REDACTED]
Sent: 3/10/2016 11:48:13 AM
To: Jeffrey Epstein [jeevacation@gmail.com]
CC: Daniel Sabba [REDACTED]; Dwyer [REDACTED]; Paul Morris [REDACTED]
Richard Kahn [REDACTED]
Subject: RE: EURUSD Indicative Pricing [C]

Classification: **Confidential**

Jeffrey – please find refreshed indicative levels below per Rich’s request.
We will provide live levels should you wish to trade.

Thank you,
Vahe

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EUR 1.13 Call and EUR 1.1083 Put

Spot Ref = 1.1147

Leg 1: European Option Call
SOFL sells European EUR Call on EUR/USD
Strike: 1.13
Notional: EUR 100,000,000
Expiry: Mon 12-Sep-2016 (6m)
Settlement: Wed 14-Sep-2016

Leg 2: European Option Put
SOFL buys European EUR Put on EUR/USD
Strike: 1.1083
Notional: EUR 100,000,000
Expiry: Mon 12-Sep-2016 (6m)
Settlement: Wed 14-Sep-2016

Net Premium:
SOFL Pays USD 0

EUR 1.12 Call and EUR 1.1165 Put

Spot Ref = 1.1132

Leg 1: European Option Call
SOFL sells European EUR Call on EUR/USD
Strike: 1.12
Notional: EUR 100,000,000
Expiry: Mon 12-Sep-2016 (6m)
Settlement: Wed 14-Sep-2016

Leg 2: European Option Put
SOFL buys European EUR Put on EUR/USD
Strike: 1.1165
Notional: EUR 100,000,000