

Expiry: Mon 12-Sep-2016 (6m)
Settlement: Wed 14-Sep-2016

Net Premium:
SOFL Pays USD 0

From: Richard Kahn [mailto: [REDACTED]]
Sent: Thursday, March 10, 2016 10:22 AM
To: Vahe Stepanian
Subject: Re: EURUSD Indicative Pricing [C]

can you please refresh again with euro at 1.1119 this am
thank you

Richard Kahn
HBRK Associates Inc.
[REDACTED]
[REDACTED]
[REDACTED]
[REDACTED]

On Mar 4, 2016, at 12:34 PM, Vahe Stepanian [REDACTED] > wrote:

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