

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: 1.075
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 1.0938

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: 1.0675
Notional: EUR 100,000,000
Expiry: Tue 06-Sep-2016
Settlement: Thu 08-Sep-2016

Net Premium:
SOFL Pays USD 0

From: Richard Kahn [mailto:████████████████████]
Sent: Thursday, March 03, 2016 12:21 PM
To: Vahe Stepanian
Subject: Re: EURUSD Indicative Pricing [C]

thank you
can you please reprice and resend with euro now at 1.0939 as of
12:20pm
thanks

Richard Kahn
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