

Ref spot: 1.3610
Put strike: 1.347 (1.03% OTMspot)
Call strike: 1.372 (0.81% OTMspot)
3m forward: 1.3611
Mid premium: -0.03% of EUR notional (i.e. investor would receive 0.03% of EUR notional)
Put option vol: 6.0%, call option vol: 5.9%

Scenario analysis for Trade 2:
Table shows mid net premium (as % of EUR notional, that investor pays) for the above trade, as spot and time to expiry vary (only the highlighted premium for current spot is the offer level)
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EURUSD spot FX rate - 1 year history
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KCP Capital Markets

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