

Subject: RE: EURUSD Indicative Pricing [C]
From: Paul Morris <[REDACTED]>
Date: Thu, 03 Mar 2016 10:19:45 -0500
To: Vahe Stepanian <[REDACTED]>,
Daniel Sabba <[REDACTED]>

Classification: Confidential

Thanks

Paul Morris

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From: Vahe Stepanian
Sent: Thursday, March 03, 2016 9:34 AM
To: Jeffrey Epstein
Cc: Daniel Sabba; Ariane Dwyer; Paul Morris; Richard Kahn
Subject: EURUSD Indicative Pricing [C]

Classification: Confidential

Jeffrey – please find indicative EURUSD pricing below per my conversation with Rich.

Please let us know which strike you'd like to execute and we will follow up with live levels.

Thank you,

Vahe

EFTA01477507

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Selling 1.12 EUR Call/Buying 1.0675 EUR Put 6 months expiry

Spot Ref = 1.0904

European Option Call

S0FL 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

S0FL 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:

S0FL Pays USD 0

Selling 1.13 Call/ Buying 1.056 EUR Put 6 month expiry

Spot ref = 1.0907

Leg 1: European Option Call

S0FL 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

S0FL 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:

S0FL Pays USD 0

Vahe Stepanian

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