

Subject: RE: EURUSD Indicative Pricing [C]
From: Vahe Stepanian <[REDACTED]>
Date: Thu, 03 Mar 2016 12:33:28 -0500
To: Richard Kahn <[REDACTED]>
Cc: Daniel Sabba <[REDACTED]>,
Ariane Dwyer <[REDACTED]>,
Paul Morris <[REDACTED]>

Classification: Confidential

Ok, we will be back to you.

From: Richard Kahn [mailto:[REDACTED]]
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
HBRK Associates Inc.
575 Lexington Avenue 4th Floor
New York, NY 10022
tel [REDACTED]
fax [REDACTED]
cell [REDACTED]

On Mar 3, 2016, at 9:33 AM, Vahe Stepanian <[REDACTED]> wrote:

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

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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

Key Client Partners

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