

From: Vahe Stepanian <[REDACTED]>
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Subject: EURUSD Indicative Pricing [C]
Date: Thu, 03 Mar 2016 14:33:58 +0000

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
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: 1.0675
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 = 1.0907

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: 1.056
Notional: EUR 100,000,000
Expiry: Tue 06-Sep-2016
Settlement: Thu 08-Sep-2016

Net Premium:
SOFL Pays USD 0

Vahe Stepanian
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