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Subject: EUR Risk Reversal pricing [C]

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Classification: **Confidential**

Jeffrey – pricing per your request:

EURUSD Spot = 1.1090

SOFL buys Put, sells Call on EUR/USD in a Risk Reversal

Put Strike: 1.0500

Call Strike: 1.1565

Notional: EUR 50,000,000

Expiry: 6 months

Net premium: zero

Thank you,
Vahe

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