

From: "jeffrey E." <jeevacation@gmail.com>
To: Vahe Stepanian <[REDACTED]>
Subject: Re: EUR Risk Reversal pricing [C]
Date: Thu, 02 Jul 2015 15:05:43 +0000

do it thanks

On Thu, Jul 2, 2015 at 5:04 PM, Vahe Stepanian <[REDACTED]> wrote:

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

Vahe Stepanian

Assistant Vice President | Key Client Partners
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Tel. [REDACTED]

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