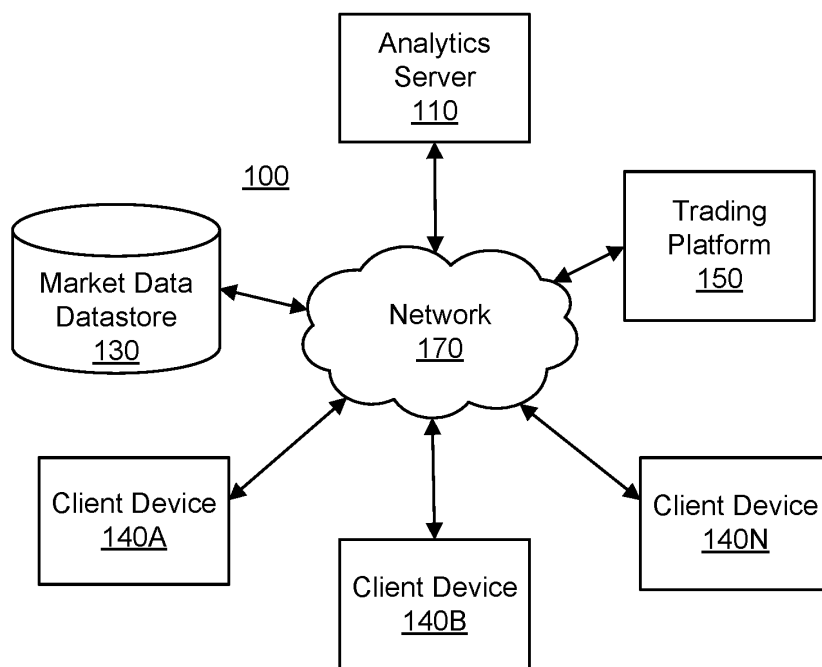


**FIG. 1**

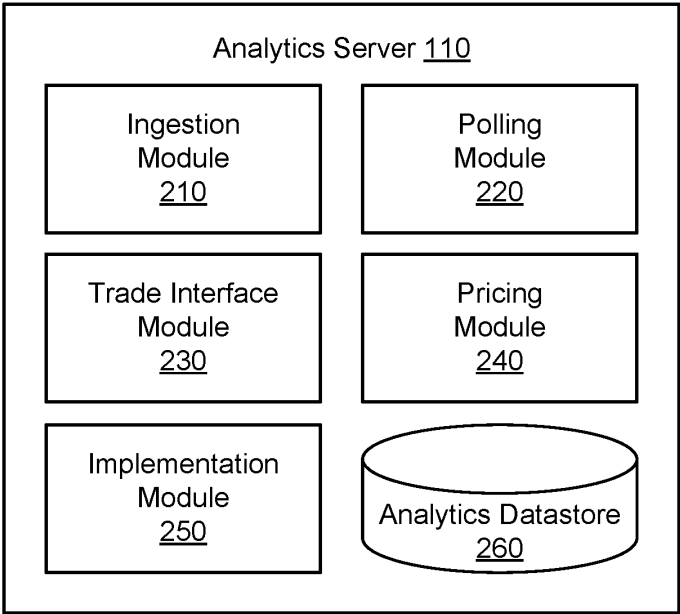


FIG. 2

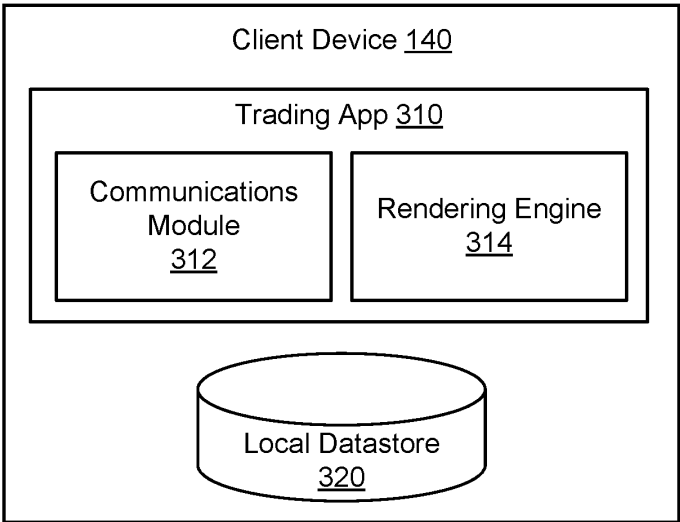


FIG. 3

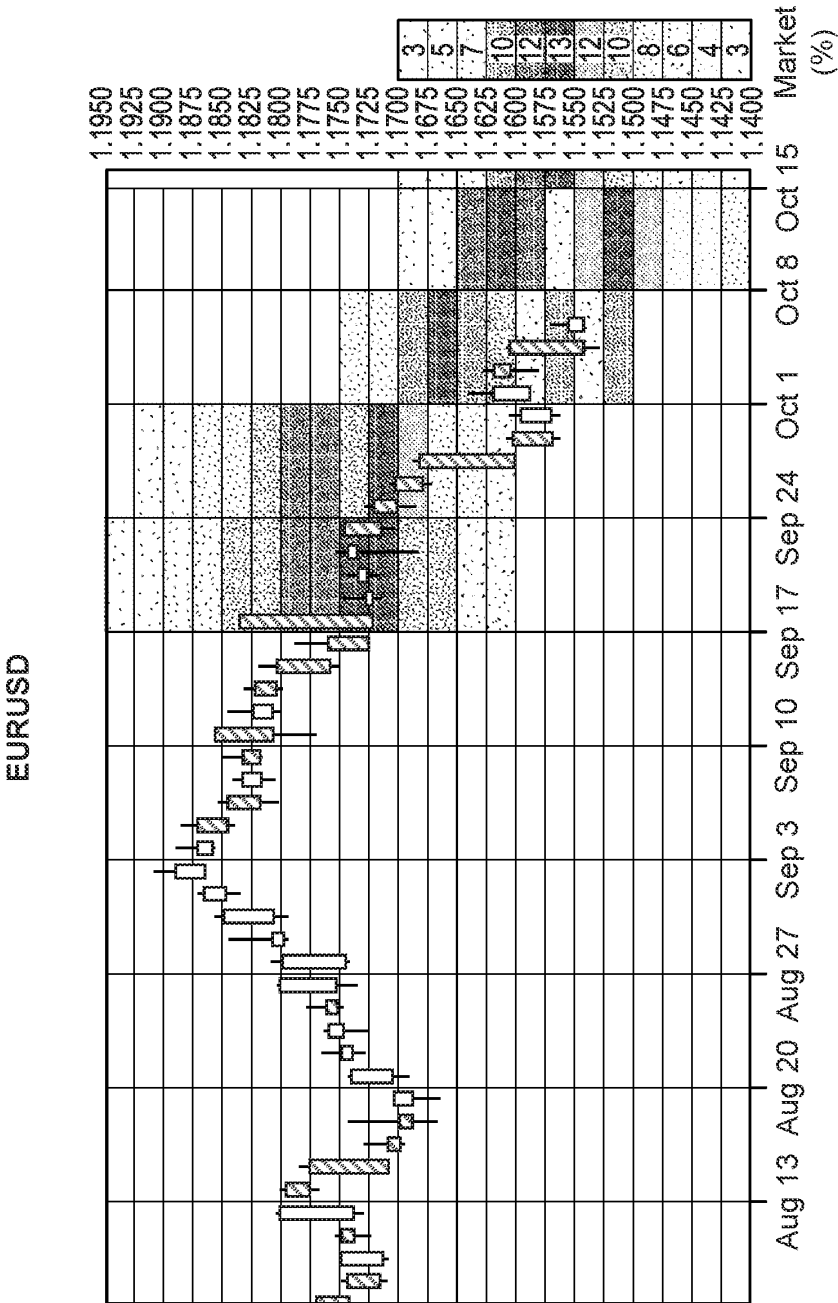


FIG. 4A

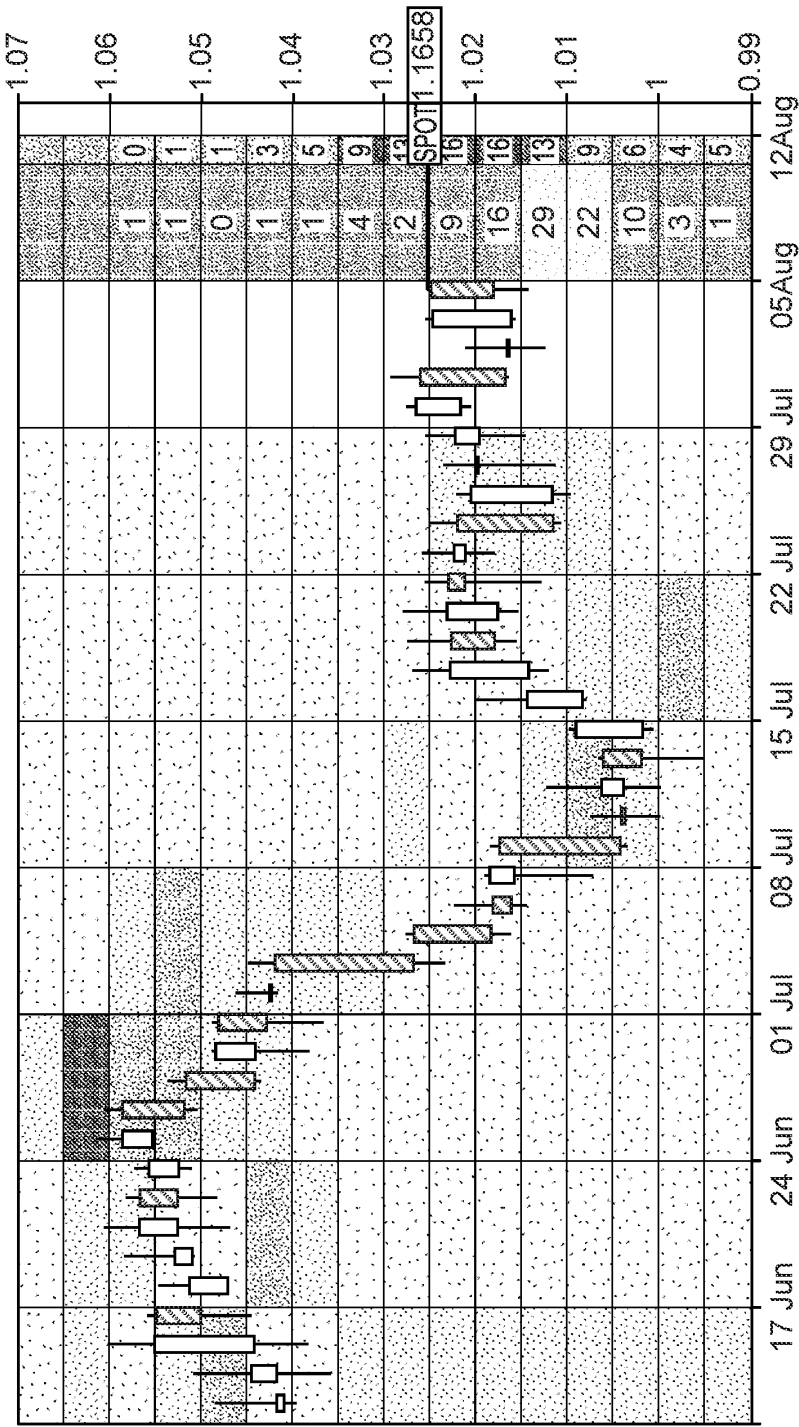


FIG. 4B

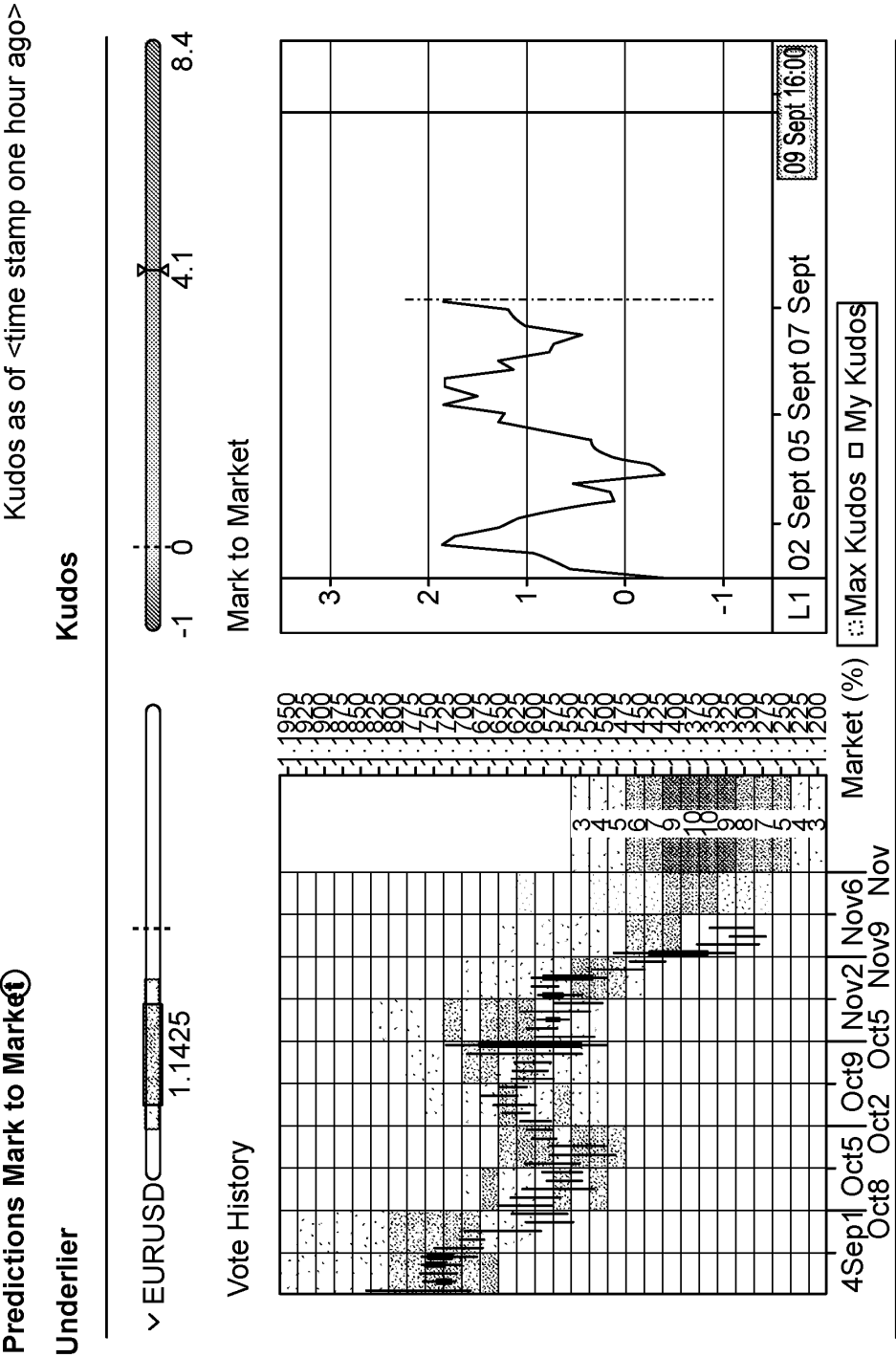


FIG. 4C

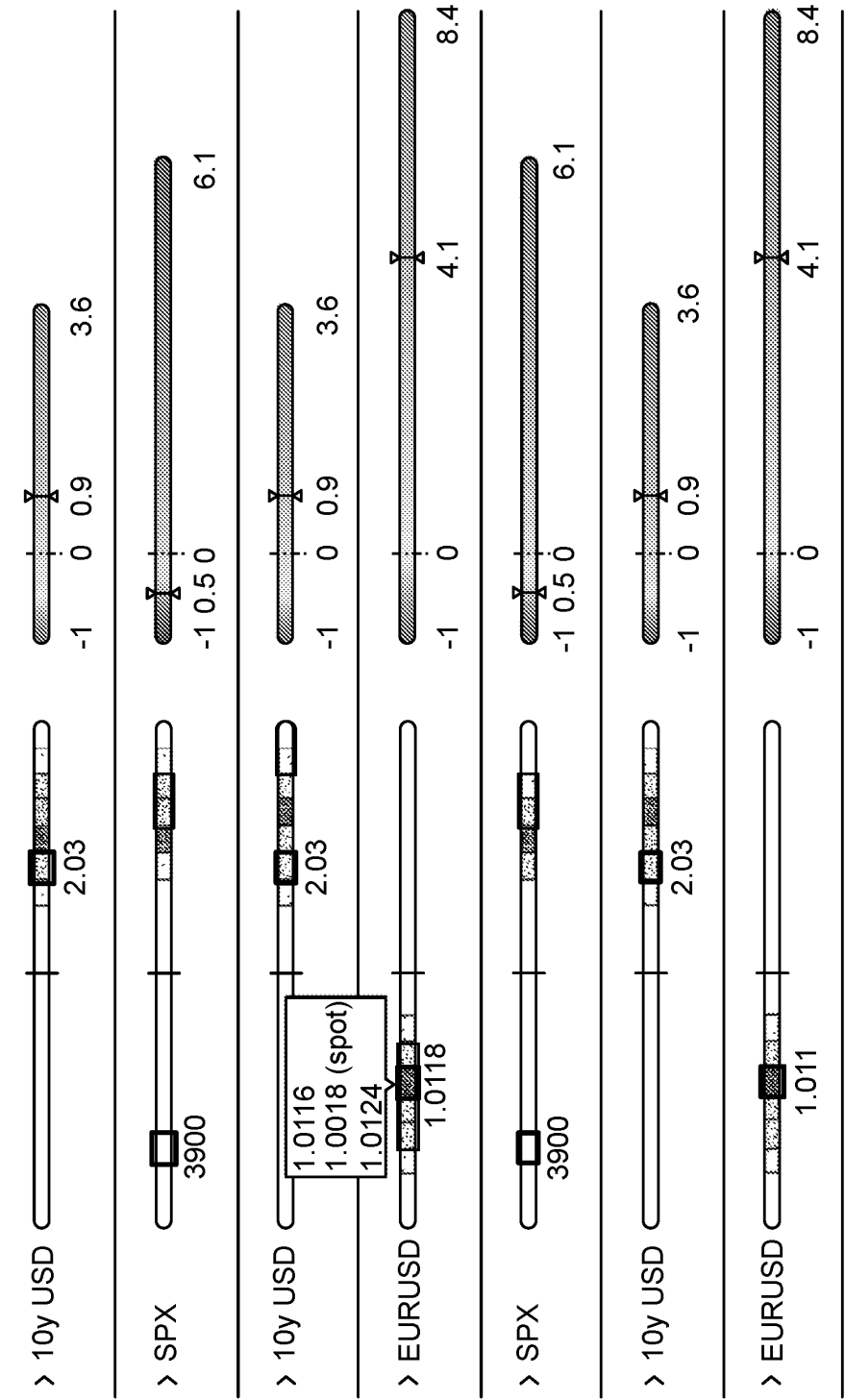


FIG. 4D

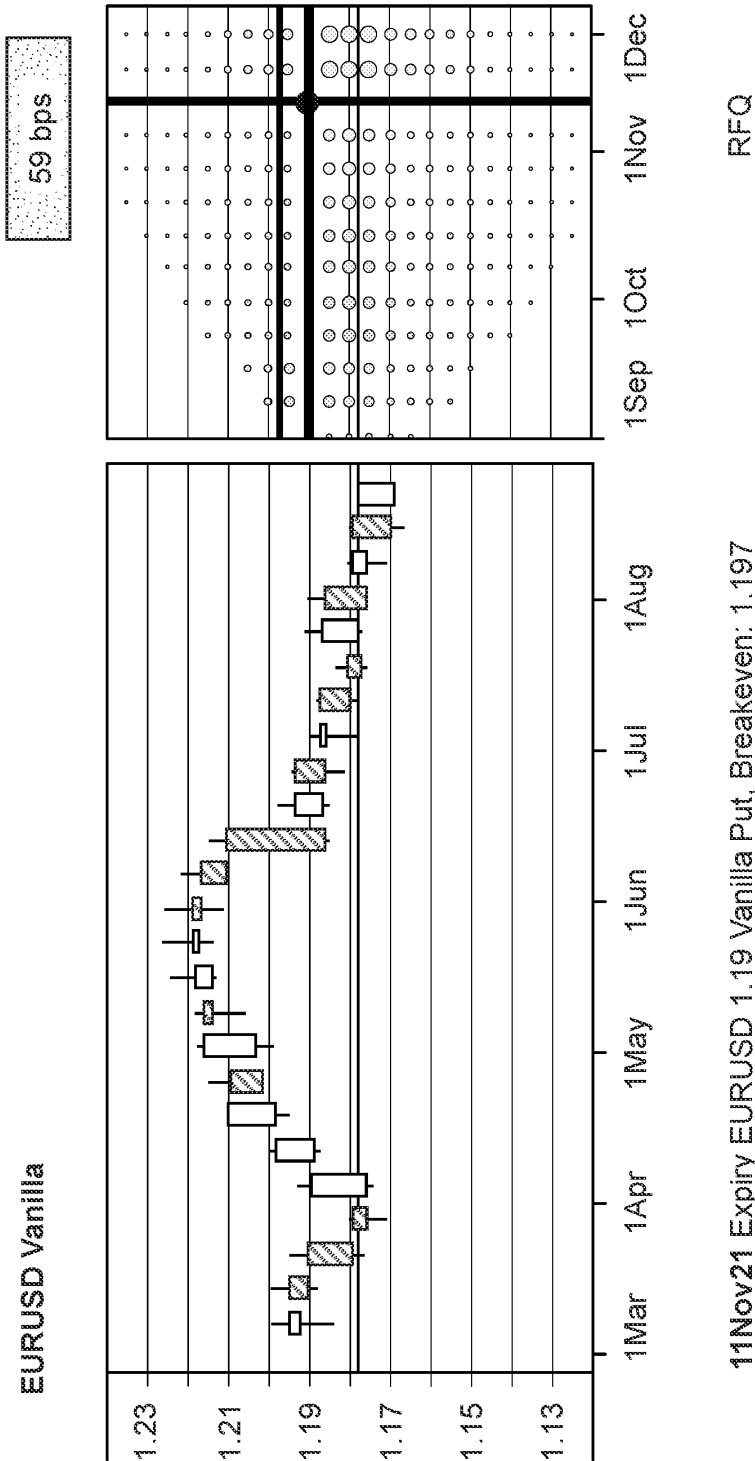


FIG. 5A

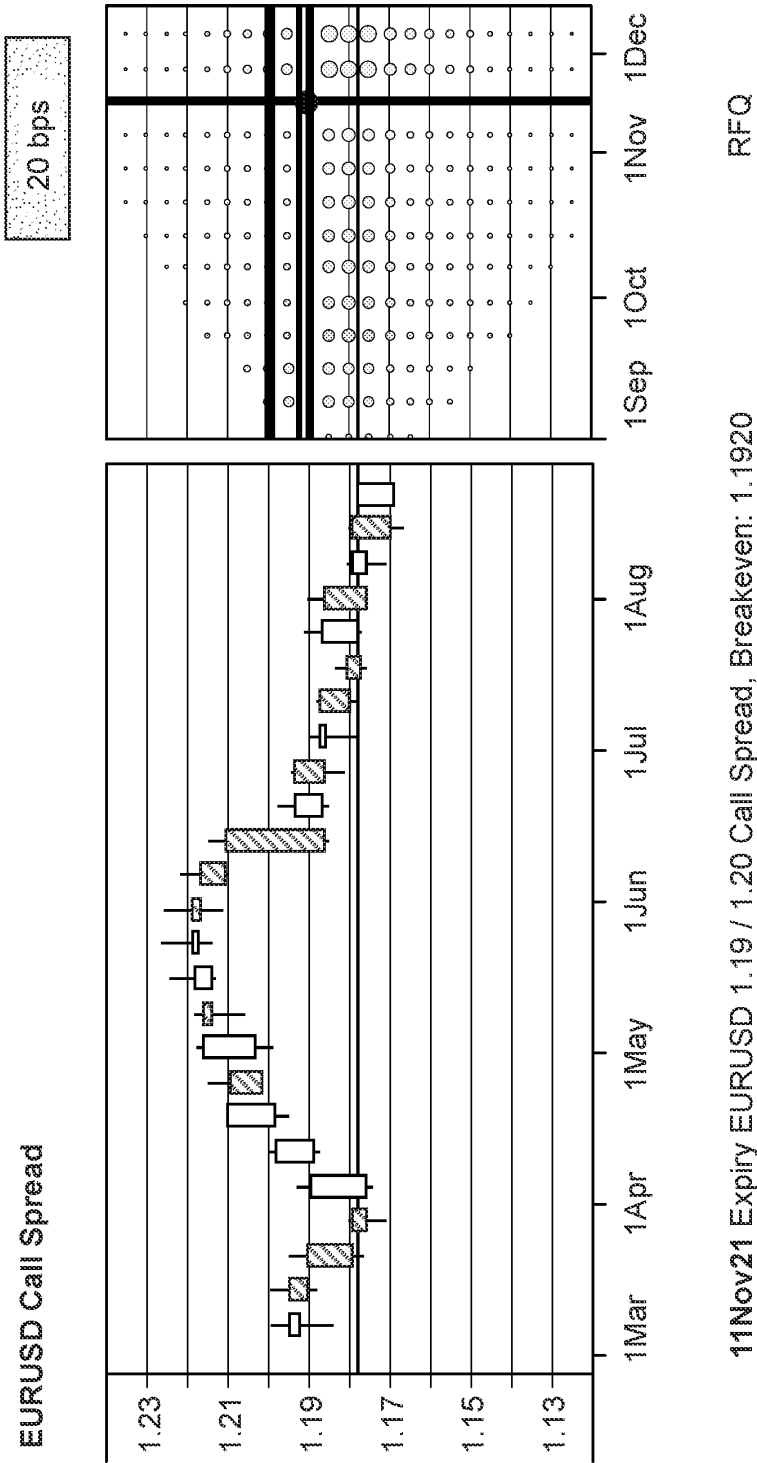


FIG. 5B

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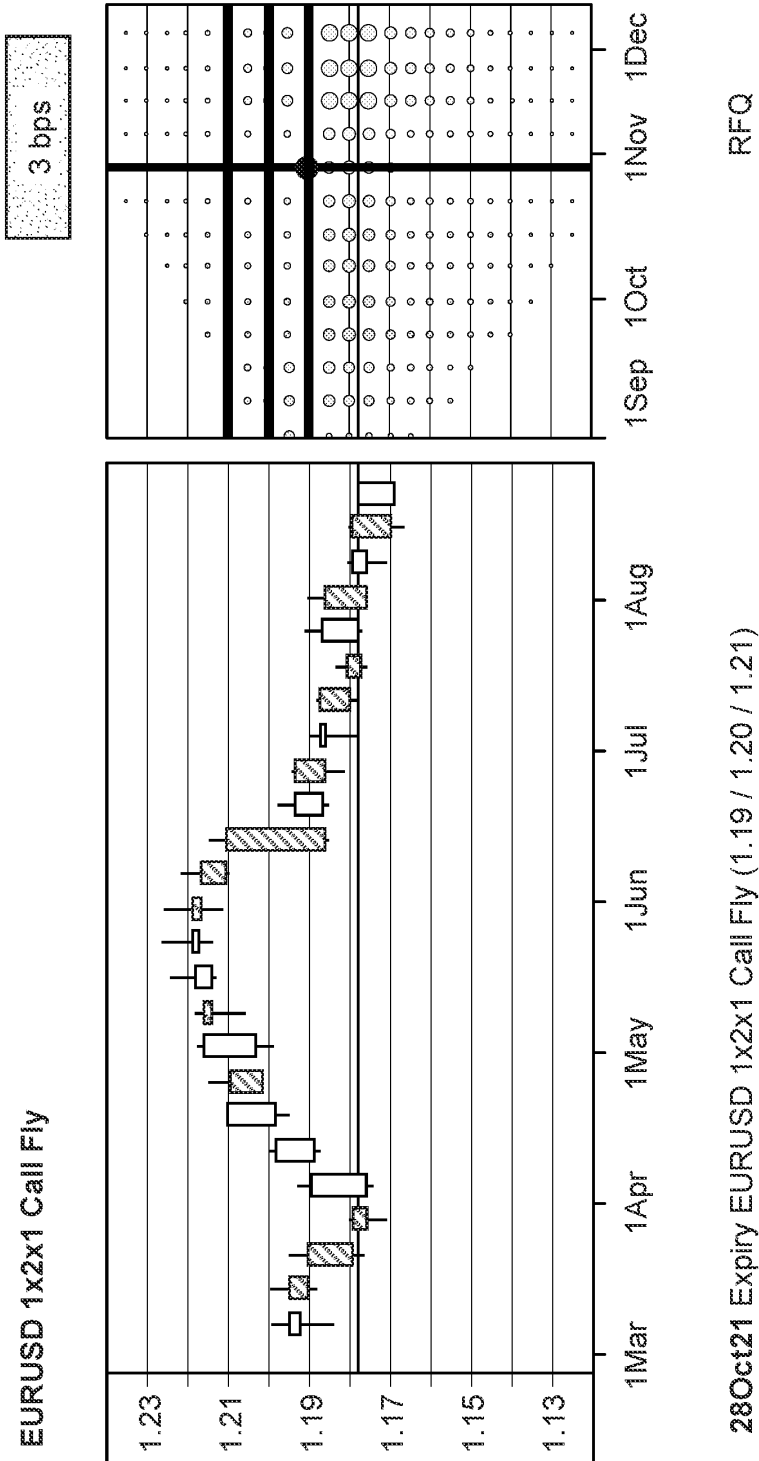


FIG. 5C

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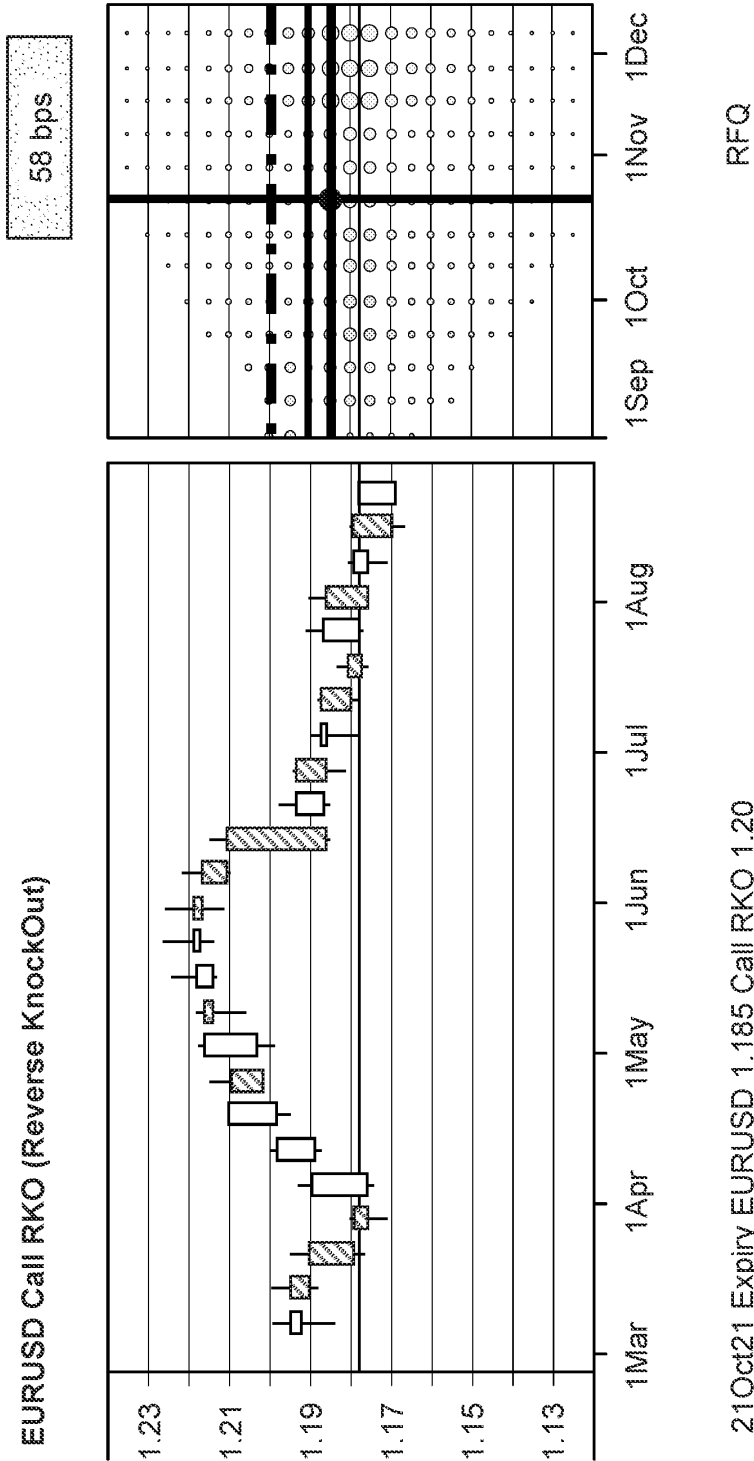


FIG. 5D

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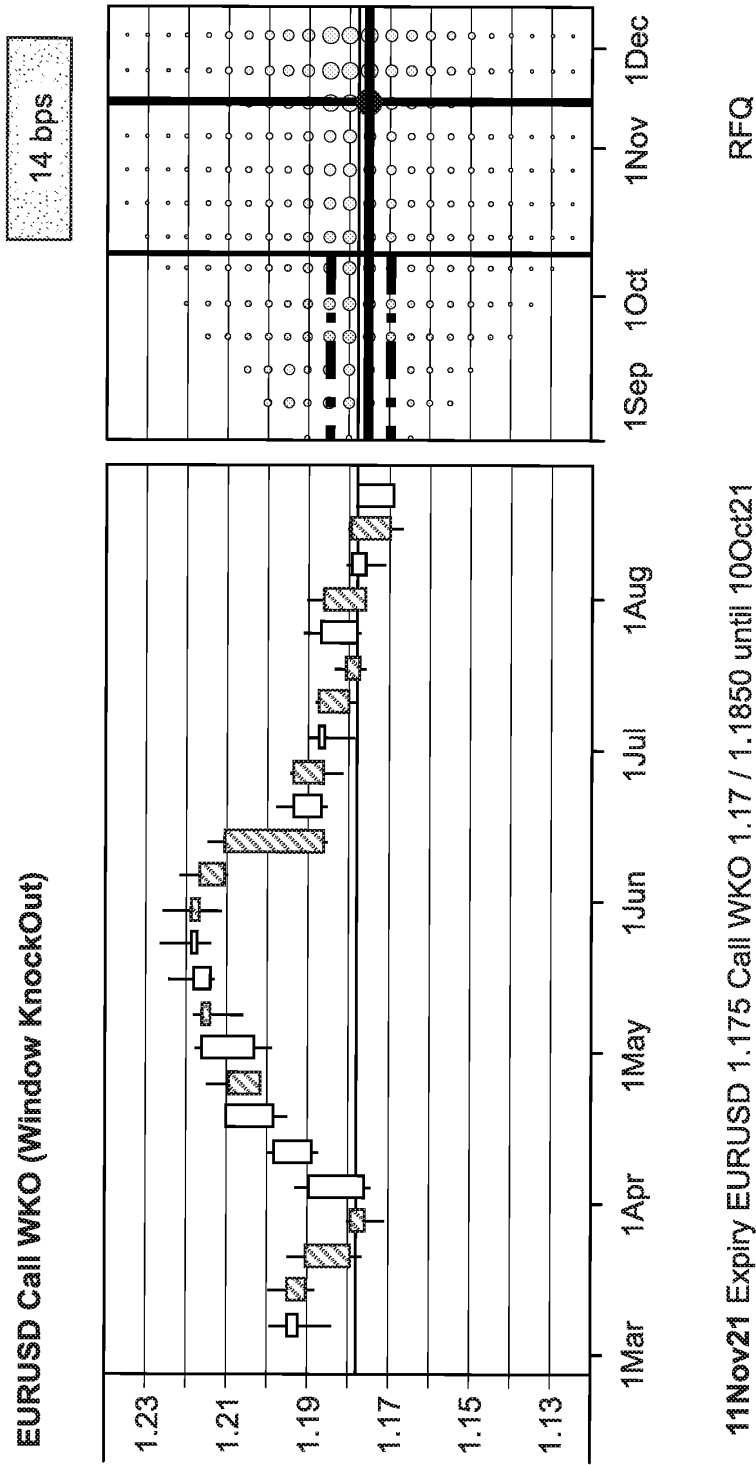
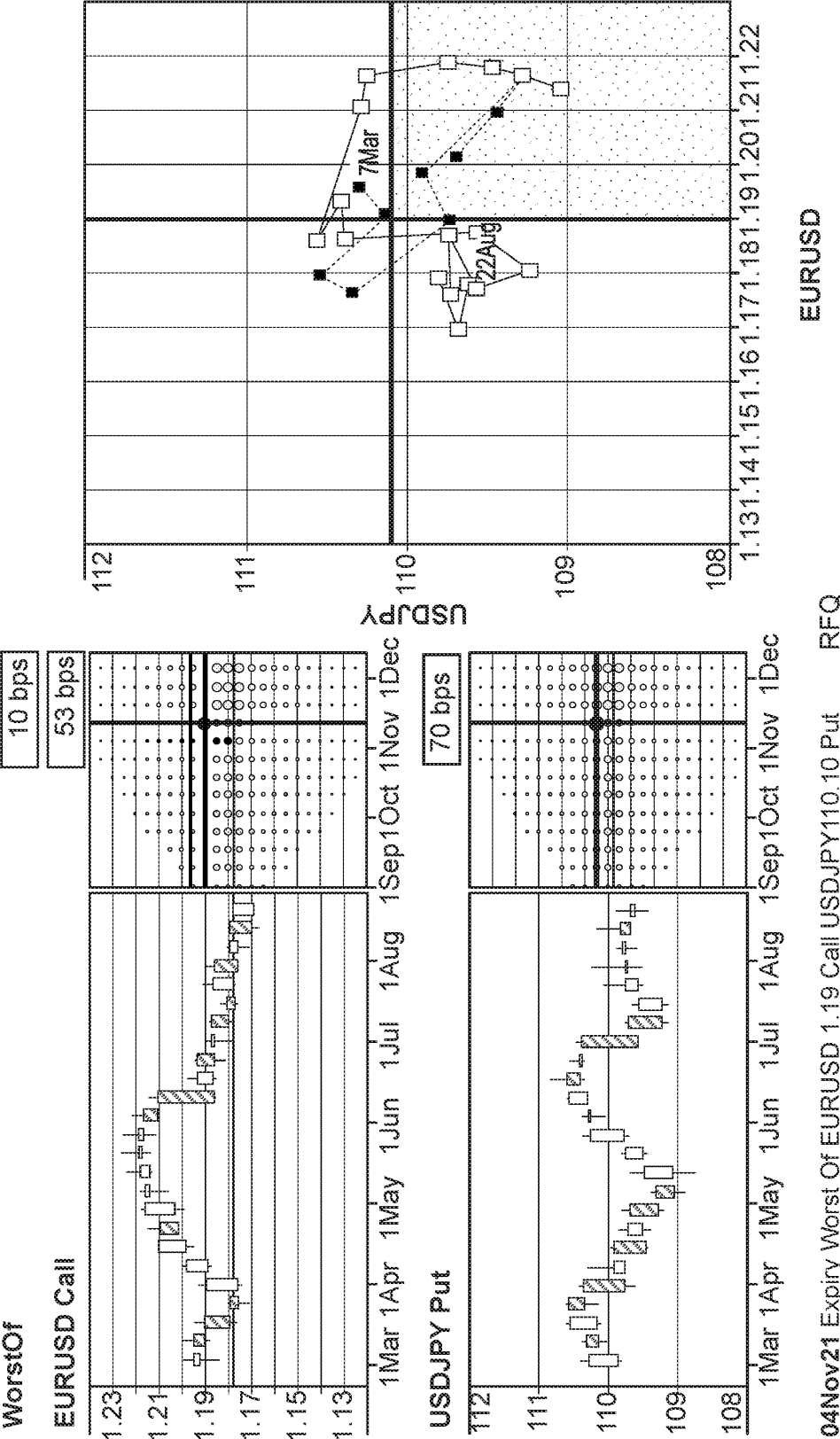


FIG. 5E



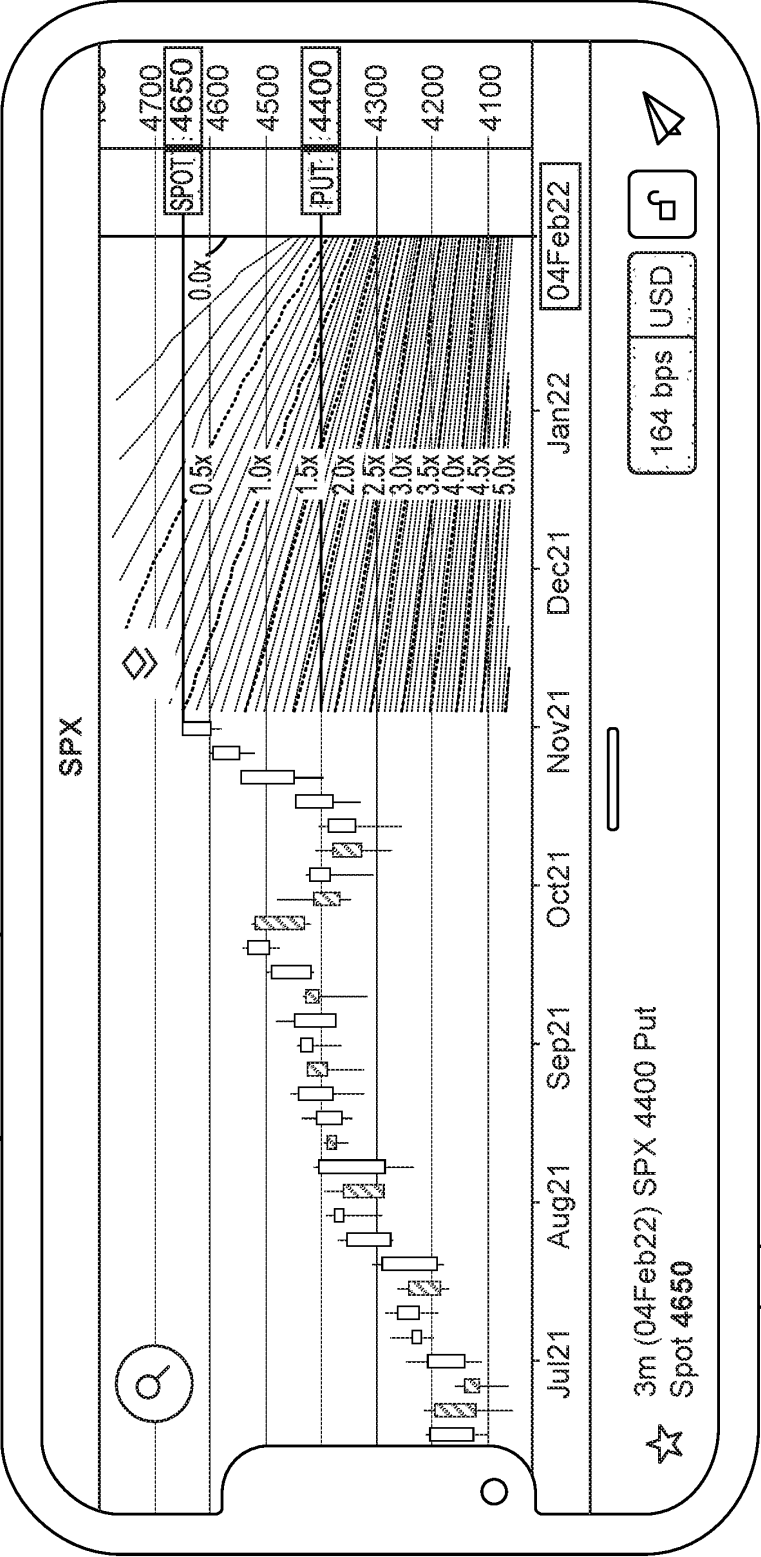


FIG. 6A

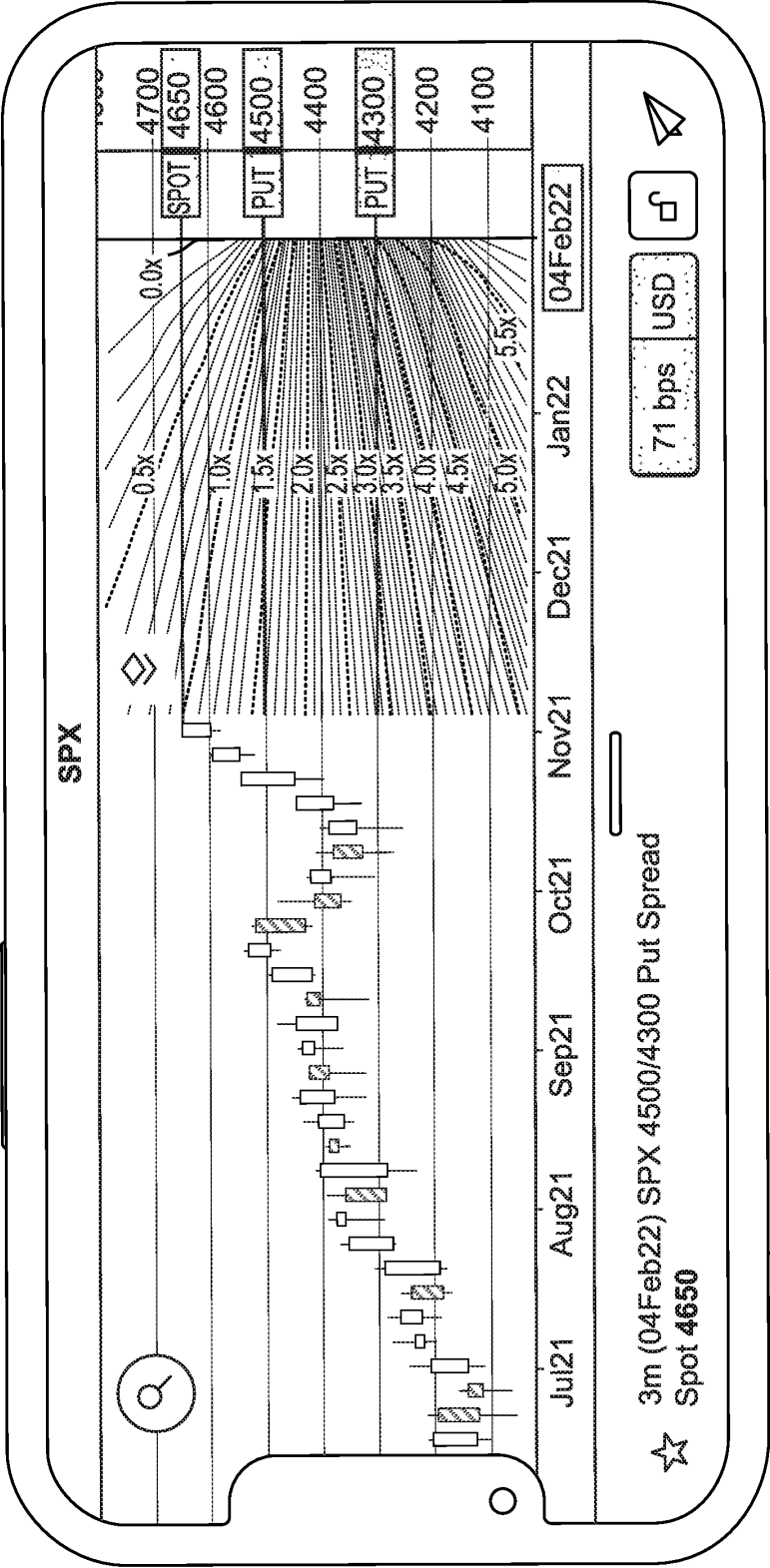


FIG. 6B

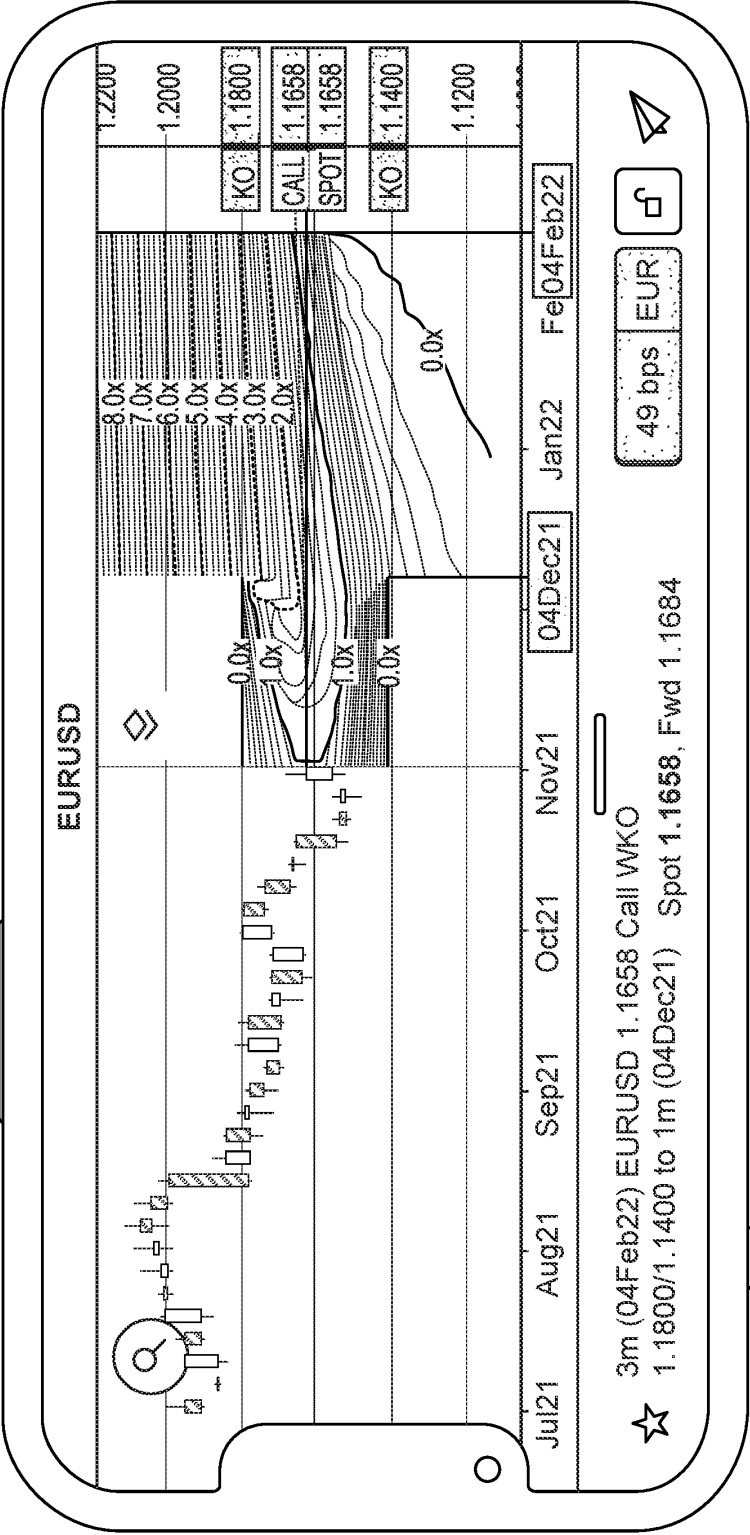
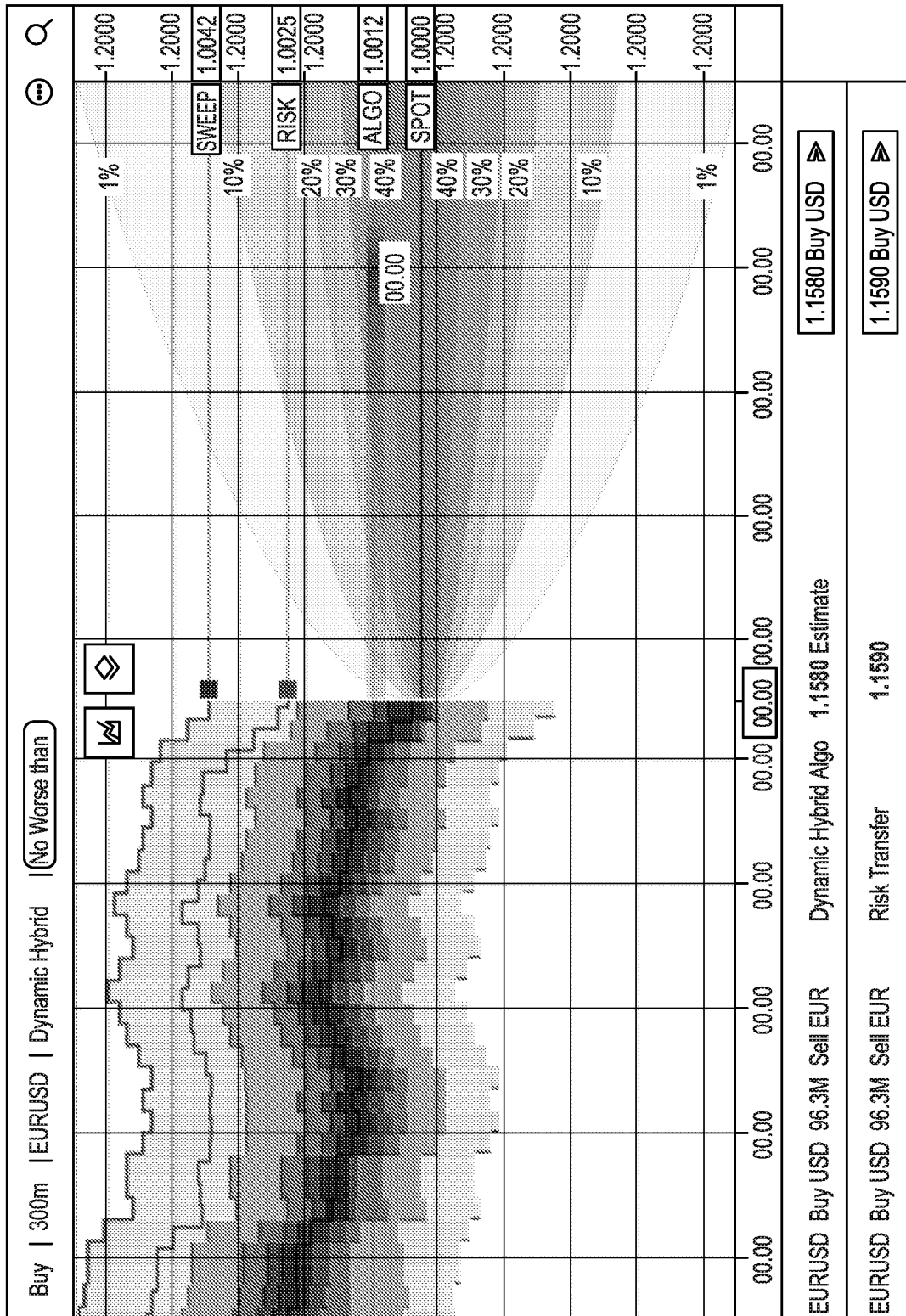


FIG. 6C



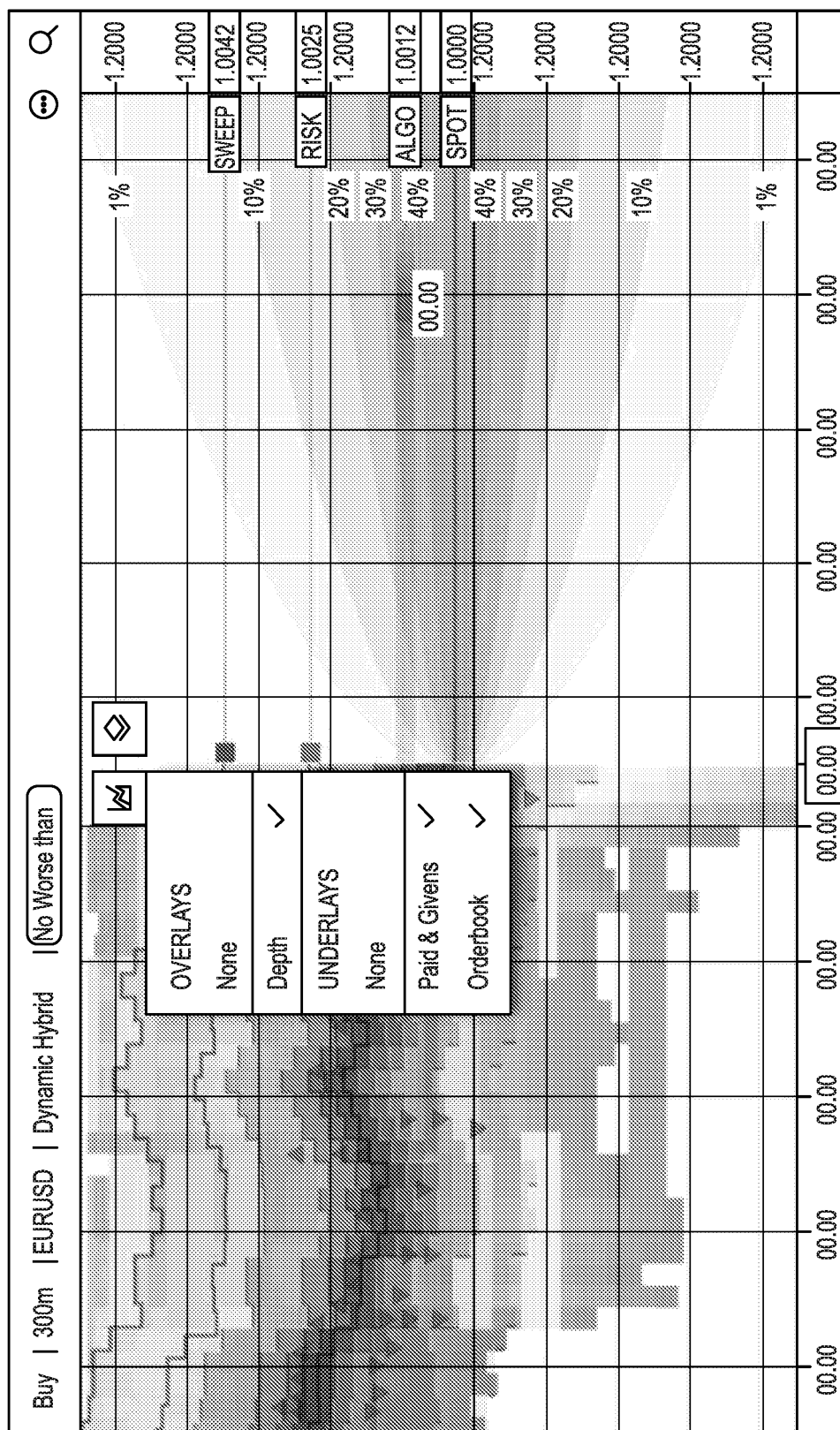


FIG. 7B

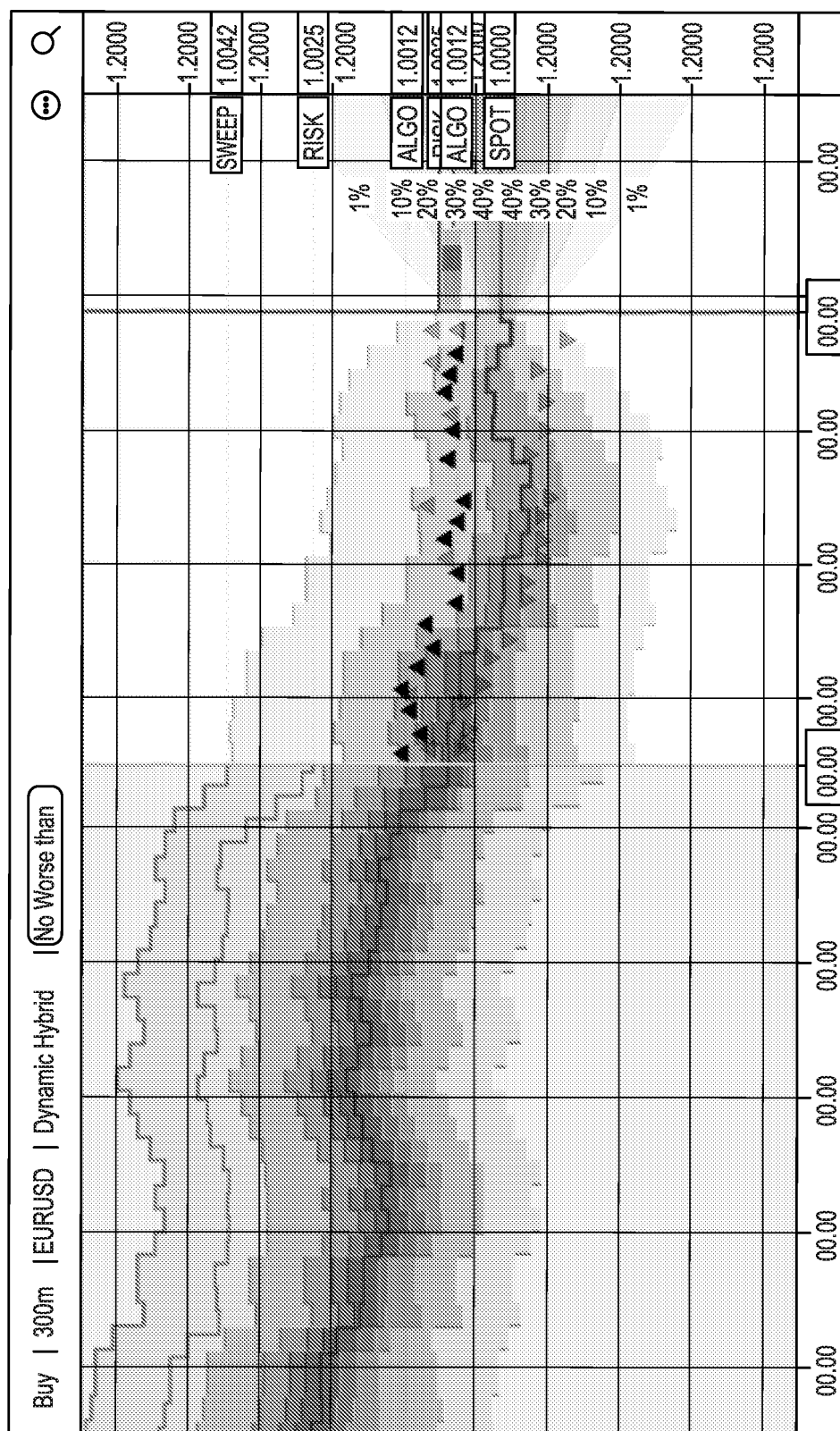


FIG. 7C

Structuring

My Structures (1) Shared with me

3m 1.19 eurUSD call

+ New

Share

My Structures

Search Structure

1x Vanilla, 1x WKO 2 minutes EURUSD

WKO

Vanilla

TRADE DETAILS

PayoutUnit	USD	
ExpiryLocation	NYC	NYC
Ccy Pair	EUR USD	EUR USD
Expiry	Mon 07Feb22 (3m)	Mon 07Feb22 (3m)
ExpirySettleDate	Wed 09Feb22	Wed 09Feb22
FixingSource	--N/A--	--N/A--
OptionType	Put on EUR	Call on EUR
Strike	1.1400	1.1900
Option Style		European
KnockoutPrice	1.1100	
UpOrDown	Down	
InOrOut	Out	
KOConvention	Continuous	
KnockoutStartDate	Fri 05Nov21	
KnockoutEndDate	Tue 07Dec21	
WindowStartCut	NYC	
WindowEndCut	NYC	
SizeOver	114,000,000	119,000,000
SizeVega	171,251	140,489
Size	100,000,000	100,000,000
NotionalCcy	EUR	EUR
BuySell	Buy	Buy

QUOTING

Spot	1.1550	1.1550
Marked Points	0.00268	0.00268
Forward	1.1577	1.1577
Volatility	5.36%	5.244%
ATM Volatility	5.134%	5.227%
PremiumType	Spot Settle	Spot Settle
PremiumCcy	EUR	EUR
Price(%)	0.440%	0.211%
Price	439,848 (EUR)	210,748 (EUR)
Price (Pips)	50.8	24.3

ANALYTICS

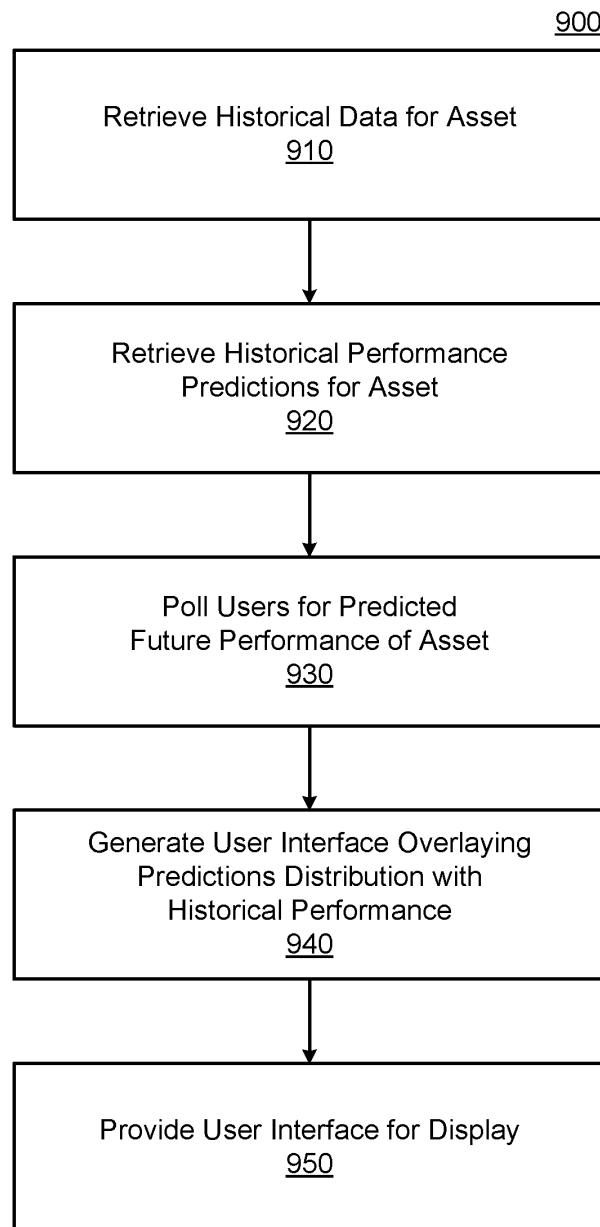
TotalQuantity	100,000,000	100,000,000
BS Price (%)	0.434%	0.209%
BS Price	433.814	208.736
BS Price (Pips)	50.1	24.1
Vanilla Price (%)	0.482%	
FX Vega (USD)	138.811	132.453
Delta Hedge	19,971.841	-14,046.691

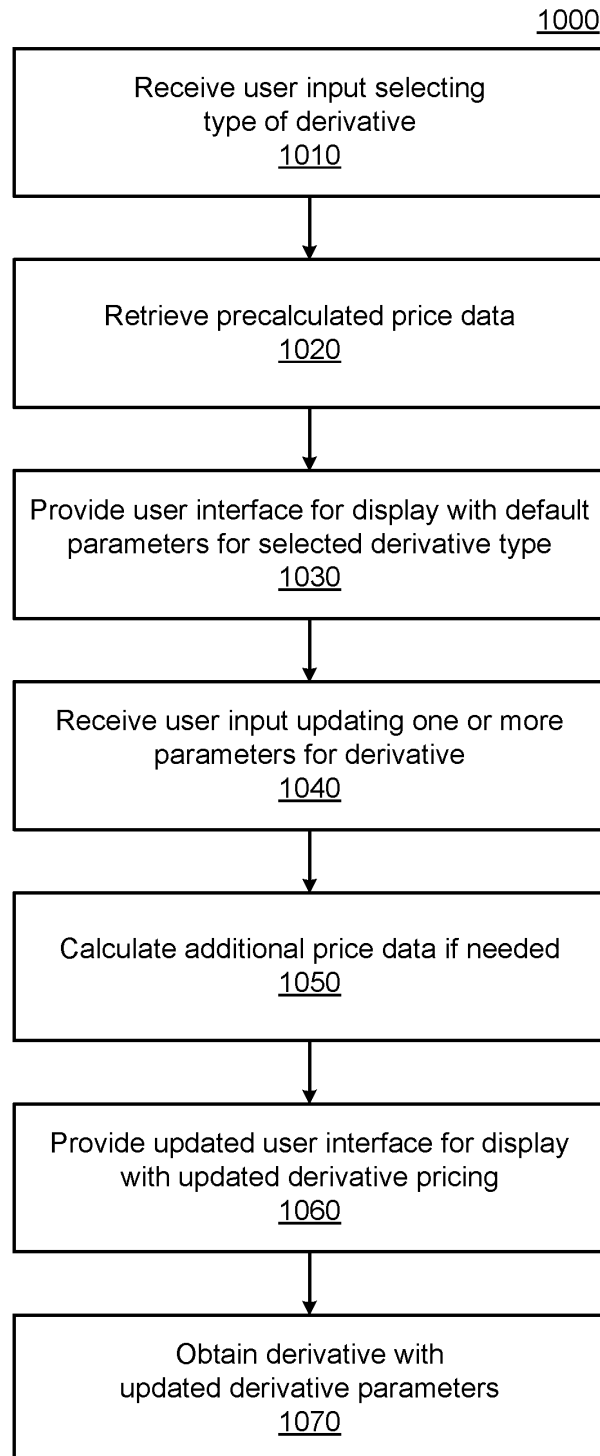
Last saved: 3:23PM Market as of EOD NYC 04Nov2021

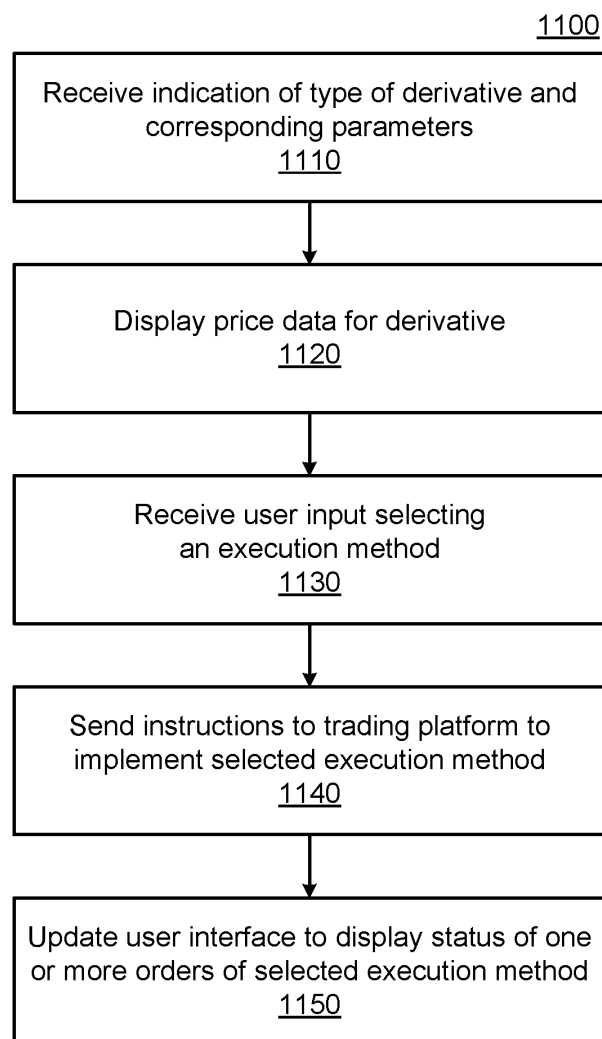
Live market off

FIG. 8

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**FIG. 9**

**FIG. 10**

**FIG. 11**

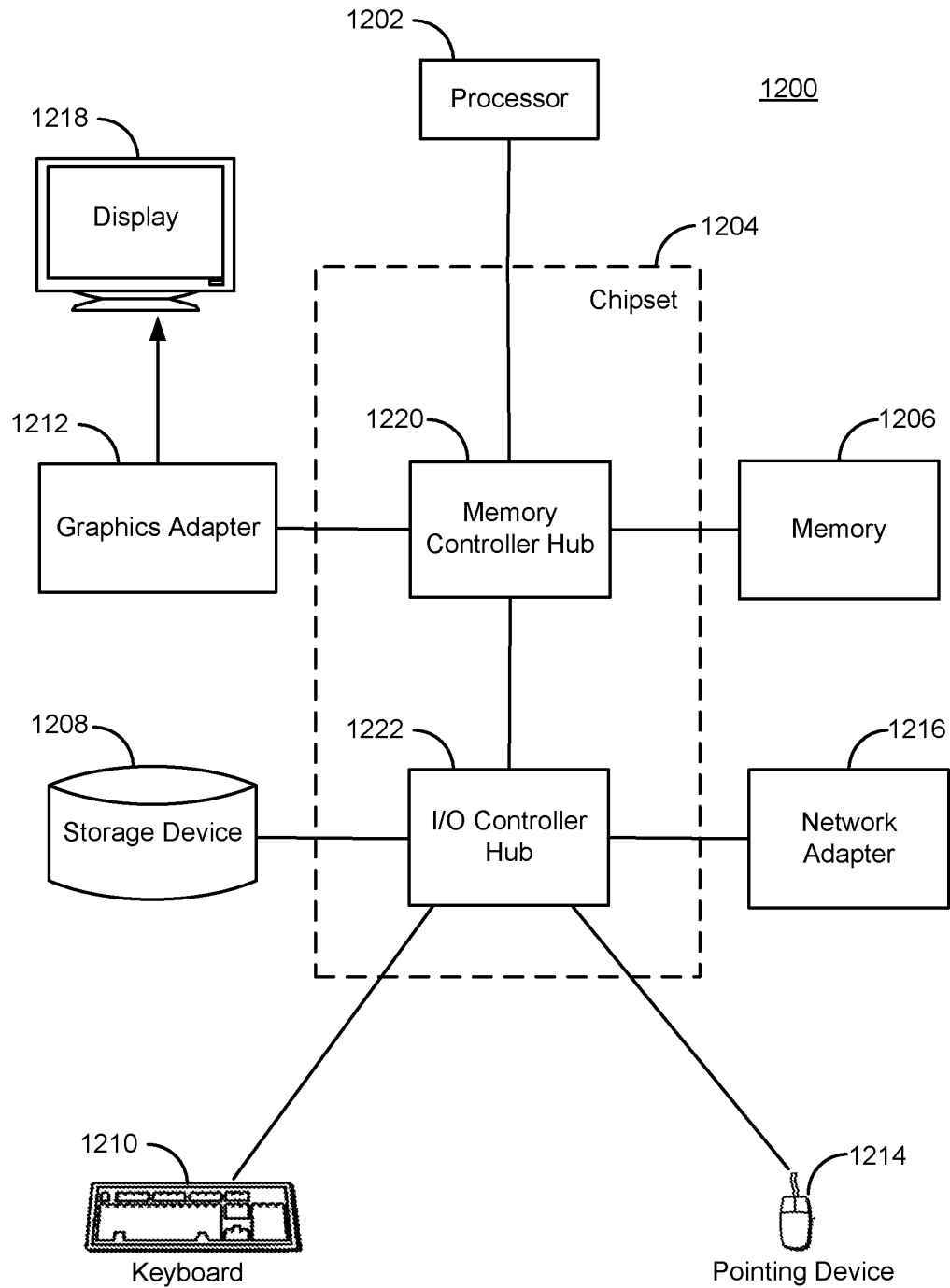


FIG. 12