
From: Ens, Amanda [REDACTED]
Sent: Friday, March 31, 2017 1:38 PM
To: jeffrey E.
Cc: 'Richard Kahn'
Subject: RE: SPY calls

@ 1.01 w/ ref 235.85; 22% delta for the SPY 19-May-2017 \$242 calls

Plus \$4/contract commission

From: Ens, Amanda
Sent: Thursday, March 30, 2017 3:48 PM
To: 'jeffrey E.' <jeevacation@gmail.com>
Cc: 'Richard Kahn' <[REDACTED]>
Subject: RE: SPY calls

\$1.10 now off of 236.22 ref for SPY

Will use commissions \$0.04 going forward across the board as discussed with Rich.

From: Ens, Amanda
Sent: Thursday, March 30, 2017 3:41 PM
To: 'jeffrey E.' <jeevacation@gmail.com <mailto:jeevacation@gmail.com> >
Cc: 'Richard Kahn' <[REDACTED]> >
Subject: RE: SPY calls

\$1.14. Spot is 12 cents higher than before and it's a 25-delta.

From: Ens, Amanda
Sent: Thursday, March 30, 2017 3:35 PM
To: 'jeffrey E.' <jeevacation@gmail.com <mailto:jeevacation@gmail.com> >
Cc: 'Richard Kahn' <[REDACTED]> >
Subject: RE: SPY calls

\$1.14 currently

From: jeffrey E. [mailto:jeevacation@gmail.com <mailto:jeevacation@gmail.com>]
Sent: Thursday, March 30, 2017 3:33 PM
To: Ens, Amanda <[REDACTED]> >
Subject: Re: SPY calls

current price

On Thu, Mar 30, 2017 at 9:09 PM, Ens, Amanda <[REDACTED]> wrote:

SPY 19-May-2017 \$242 calls - \$1.11 offer right now

With \$6/contract commission, \$1.17 net

1,800 contracts is \$210,600 premium net of commission.

Please note the market is moving around a bit.

Thanks,

Amanda

Amanda Ens

Director

Bank of America Merrill Lynch

Merrill Lynch, Pierce, Fenner & Smith Incorporated

One Bryant Park, 5th Floor, New York, NY 10036

[REDACTED]

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