
From: Richard Kahn [REDACTED]
Sent: Tuesday, July 18, 2017 7:13 PM
To: jeffrey E.
Subject: Fwd: Euro call pricing

Richard Kahn
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[REDACTED]

Begin forwarded message:

From: =/b>"Ens, Amanda" [REDACTED]

Subject: =/b>Euro call pricing

Date: =/b>July 18, 2017 at 12:11:30 PM =DT

To: =/b>Richard Kahn <richardkahn12@gmail.com>

Rich,

Using FXE =euro currency ETF) OTC call options:

October expiry (Oct 20th) = 94 days:

113 strike costs \$1.40 or 1.24% of =strike

Ref: 111.93, forward to Oct: 112.20

113 =strike is 100.71% forward

Vol ref: 7.6%

Pricing is gross; \$0.03 (\$3/contract) is added for net price =f \$1.43 (adds 2.7bp to cost)

EURUSD indic OTC pricing from =loomberg:

94 days (Oct 20th)

ATMF is =.1633

100.71% ATMF strike is 1.1716

Premium: 1.14% bid / 1.21% offer, =USD

Vol: =.6%

Pricing =as no markup in it. Indic mid is 1.175%

Thanks,
Amanda

Amanda Ens
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