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**From:** jeffrey E. <jeevacation@gmail.com>  
**Sent:** Thursday, November 19, 2015 12:14 PM  
**To:** Daniel Sabba  
**Subject:** Re: (No Subject)

short and rolling

=div class="gmail\_quote">On Thu, Nov 19, 2015 at 7:09 AM, Daniel Sabba <daniel.sabba@gmail.com> wrote:

Ok. Will look into it and revert. Two question:

1. What expires would you like to focus on?
2. Please confirm you meant long put, short call with equal premiums when  $y=u$  wrote zero cost put strategies.

Thanks

-----Original Message-----

From: jeffrey E. [jeevacation@gmail.com <mailto:jeevacation@gmail.com> ]  
Sent: Thursday, November 19, 2015 03:35 AM Pacific Standard Time  
To: Daniel Sabba; Vahe Stepanian; Richard Kahn  
Subject:

we should look at zero cost put strategies,  $\Delta$  on the dow or s and p. . . if there is a terrorist incident=the market will drop 1000 points in an hour.. maybe one touch options

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