
From: jeffrey E. <jeevacation@gmail.com>
Sent: Thursday, November 19, 2015 12:50 PM
To: Daniel Sabha
Subject: Re: (No Subject)

short duration rolling out on expiration. . =A0

On Thu, Nov 19, 2015 at 7:09 AM, Daniel Sabha <daniel.sabba@db.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 Tim=
To: Daniel Sabha; Vahe Stepanian; Richard Kahn
Subject:

we should look at zero cost put strategies, =A0 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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please note

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