
From: Paul Barrett <[REDACTED]>
Sent: Friday, December 8, 2017 3:04 PM
To: jeffrey E.
Cc: Richard Kahn
Subject: GBPJPY/Oil

Jeffrey

GBPJPY @ 151.90

3 month forward at 151.60

3 month 154.00 Call costs around 1.30%

Or I like the idea of selling a 6 month 148.00 Put and buying a 154.00 Call (roughly cashless). Gives us a small cushion on the downside.

Charts below.

July WTI @ 56.86

Jul (expires June) \$65 Calls cost 62c

Jul (expires June) \$70 Calls cost 25c

* I prefer the \$65 strikes

GBPJPY

1yr Chart

5yr Chart

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