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Sent: Tuesday, May 22, 2012 5:37 PM
To: 'jeevacation@gmail.com'
Cc: Giuffrida, David J
Subject: Eur Chf

Jeffrey

I think we should build a short eur position against the=chf. If the stress in Europe gets worse then it is highly likely that the= peg could break. Vol has ticked higher so would do an outright forward=2E

Would do a 6 month forward. 10mm notional.

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<?xml version="1.0" encoding="UTF-8"?>

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