
From: jeffrey E. <jeevacation@gmail.com>
Sent: Wednesday, July 19, 2017 3:03 PM
To: Paul Barrett
Subject: Re: Euro

Yes

On Wed, Jul 19, 2017 at 10:39 AM Paul Barrett <[REDACTED]> wrote:

Jeffrey

Tried calling.

We can buy euro calls through Merrill on the ETF. It's not ideal but all we have for now. Vol is around 7pct which is a decent level.

I would start by buying 3 month 1.1700 equivalent calls on the FXE which tracks the EURO. Spend \$100,000 to start. Controls around 10mm notional.

AND:

Then put on a 1.1250 x 1.1750 risk reversal on 5mm (buy the 1.1750 calls and sell the 1.1250 puts) Solve to make it cashless.

Paul

Paul Barrett
[REDACTED]

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=C2 please note

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