
From: Paul Morris [REDACTED]
Sent: 10/10/2014 10:48:33 AM
To: Tazia Smith [REDACTED]
CC: Daniel Sabba [REDACTED]; Vahe Stepanian [REDACTED]; [REDACTED]
Subject: Re: S&P risk reversals... [I]
Attachments: pic02273.gif; pic31716.gif; pic32617.gif; pic27358.gif

Classification: For internal use only

good morning, please cc Stewart going forward, thanks

Paul Morris
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From: Tazia Smith/db/dbcom
To: jeevacation@gmail.com,
Cc: [REDACTED] m, Paul Morris, Daniel Sabba/db/dbcom@DBAMERICAS, Vahe Stepanian/db/dbcom@DBAmericas
Date: 10/10/2014 10:33 AM
Subject: S&P risk reversals... [C]

Classification: Confidential

Good Morning Jeffrey -

S&P listed options indicative levels below. If you have an upside view on US big caps, consider a risk reversal.

Example: 1895p/1925c SPX November risk reversal +\$0.20 premium collected, offer side (Bloomberg) ref: 1917.01

Example: 186p/193c SPY March risk reversal +\$0.02 premium collected, offer side (Bloomberg) ref: 191.53

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(Embedded image moved to file: pic31716.gif)

(Embedded image moved to file: pic32617.gif)

Tazia Smith
Director | Key Client Partners - US

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