

Subject: Re: S&P risk reversals.... [I]  
From: Tazia Smith <[REDACTED]>  
Date: Fri, 10 Oct 2014 10:51:21 -0400  
To: Paul Morris <[REDACTED]>  
Cc: Daniel Sabba <[REDACTED]>, Vahe Stepanian <[REDACTED]>

Classification: For internal use only

sure. who's stewart?

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From: Paul Morris/db/dbcom

To: Tazia Smith/db/dbcom@DBAMERICAS,

Cc: Daniel Sabba/db/dbcom@DBAMERICAS, Vahe Stepanian/db/dbcom@DBAMERICAS, stewart.oldfield@db.com

Date: 10/10/2014 10:48 AM

Subject: Re: S&P risk reversals.... [I]

Classification: For internal use only

good morning, please cc Stewart going forward, thanks

Paul Morris  
Managing Director  
Deutsche Bank Private Bank  
[REDACTED]

From: Tazia Smith/db/dbcom

To: jeevacation@gmail.com,

Cc: [REDACTED], 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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