
From: jeffrey E. <jeevacation@gmail.com>
Sent: Wednesday, February 11, 2015 10:13 PM
To: Daniel Sabba
Subject: Re: Follow-up stock screen for Twitter-style trade [C]

can you tell me what the recommendation on fcx was in oct - nov dec.

On Tue, Feb 10, 2015 at 8:32 PM, Daniel Sabba [REDACTED] wrote:

Classification: Confidential

Jeffrey, <u>

Jay and Vahe from my team put this together to follow-up on lower priced equities - or which we can implement the TWTR equity structure in either a listed or OTC structure. To start, we screened the S&P 500 with the following criteria:

- A0 Share Price (\$10-\$20 range)
- A0 Market Cap (>\$10bn)
- A0 Covered by B Research

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The following 5 names fit the criteria:

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(Note: Pricing as of close 02/09/2015)

As demonstrated below, all 5 names remained in a narrow band for the earlier part of 2014.

In the latter months of the year, FCX, BAC and FITB saw a significant increase in implied volatility, most notably Freeport-McMoRan (FCX).

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As a result of these fluctuations, listed premiums are now as follows:

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(Note: Pricing as of close 02/09/2015)

(*Premium (%) = Bid/Price (Sh.))

Regards,

Daniele

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