
From: Daniel Sabba <[REDACTED]>
Sent: Wednesday, February 11, 2015 10:43 PM
To: jeffrey E.
Subject: RE: Follow-up stock screen for Twitter-style trade [C]

Classification: Confidential

Jeffrey – is this what you are looking for? Let us know if you would like the past research reports. Daniel

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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).

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

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

Regards,

Daniel<=o:p>

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