
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 =ov dec.

On Tue, Feb 10, 2015 at 8:32 PM, Daniel Sabba <da[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 liste= or OTC structure. To start, we screened the S&P 500 with the following=criteria:

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

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The following 5 nam=s fit the criteria:

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(Note: Pricing as o= close 02/09/2015)

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

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

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

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

(*Premium (%) = Bi-/Price (Sh.))

Regards,

Danie=

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