

Subject: RE: (No Subject) [C]
From: Vahe Stepanian <[REDACTED]>
Date: Thu, 19 Nov 2015 08:43:52 -0500
To: Jeffrey Epstein <jeevacation@gmail.com>
Cc: Daniel Sabba <[REDACTED]>,
Ariane Dwyer <[REDACTED]>,
Paul Morris <[REDACTED]>,
Stewart Oldfield <[REDACTED]>,
[REDACTED]

Classification: Confidential

Jeffrey – we will be back to you on the one-touch options after the open.
With that said, please see below listed indications as of yesterday's close
on listed SPX index options.

Ref 2083.58

December Expiry:

B SPX Dec 2000 Put @ \$12.20/ct.

S SPX Dec 2125 Call @ \$12.50/ct.

B SPX Dec 1950 Put @ \$6.80/ct.

S SPX Dec 2145 Call @ \$6.70/ct.

January Expiry:

B SPX Jan 2000 Put @ \$24.40/ct.

S SPX Jan 2125 Call @ \$25.30/ct.

B SPX Jan 1950 Put @ \$16.40/ct.

S SPX Jan 2145 Call @ \$17.00/ct.

Please let us know which strikes, expiries and size you would like to execute and we'll be back you with live pricing after the open.

Alternatively, we can also look at listed options on SPY (i.e. the SPX Index ETF).

Thank you,

Vahe

From: jeffrey E. [mailto:jeevacation@gmail.com]
Sent: Thursday, November 19, 2015 7:50 AM
To: Daniel Sabba
Subject: Re: (No Subject)

short duration rolling out on expiration. .

On Thu, Nov 19, 2015 at 7:09 AM, Daniel Sabba <[REDACTED]> wrote:

Ok. Will look into it and revert. Two question:

1. What expires would you like to focus on?
2. Please confirm you meant long put, short call with equal premiums when you wrote zero cost put strategies.

Thanks

-----Original Message-----

From: jeffrey E. [jeevacation@gmail.com]
Sent: Thursday, November 19, 2015 03:35 AM Pacific Standard Time
To: Daniel Sabba; Vahe Stepanian; Richard Kahn
Subject:

we should look at zero cost put strategies, on the dow or s and p. . .

if there is a terrorist incident the market will drop 1000 points in an hour.. maybe one touch options

--

please note

The information contained in this communication is confidential, may be attorney-client privileged, may constitute inside information, and is intended only for the use of the addressee. It is the property of JEE

Unauthorized use, disclosure or copying of this communication or any part thereof is strictly prohibited and may be unlawful. If you have received this communication in error, please notify us immediately by return e-mail or by e-mail to jeevacation@gmail.com, and destroy this communication and all copies thereof, including all attachments. copyright -all rights reserved

This communication may contain confidential and/or privileged information. If you are not the intended recipient (or have received this communication in error) please notify the sender immediately and destroy this communication. Any unauthorized copying, disclosure or distribution of the material in this communication is strictly forbidden.

Deutsche Bank does not render legal or tax advice, and the information contained in this communication should not be regarded as such.

--

please note

The information contained in this communication is confidential, may be attorney-client privileged, may constitute inside information, and is intended only for

the use of the addressee. It is the property of
JEE

Unauthorized use, disclosure or copying of this
communication or any part thereof is strictly prohibited
and may be unlawful. If you have received this
communication in error, please notify us immediately by
return e-mail or by e-mail to jeevacation@gmail.com, and
destroy this communication and all copies thereof,
including all attachments. copyright -all rights reserved

This communication may contain confidential and/or privileged information.
If you are not the intended recipient (or have received this communication
in error) please notify the sender immediately and destroy this
communication. Any unauthorized copying, disclosure or distribution of the
material in this communication is strictly forbidden.

Deutsche Bank does not render legal or tax advice, and the information
contained in this communication should not be regarded as such.