

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