
From: Paul Morris [REDACTED]
Sent: 3/13/2014 6:53:32 PM
To: Vinit Sahni [REDACTED]; Nav Gupta [REDACTED]; Tazia Smith [REDACTED]
Subject: Fw: Trade Report 3/13/14 - WTI Zero Cost Risk Reversal [C]

Classification: Confidential

He mentioned this trade in our mtg yesterday, next time we need to show him the trades faster, if any uncertainty just call him, he's not happy

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

From: Tazia Smith
Sent: 03/13/2014 06:01 PM EDT
To: "jeffrey epstein" <jeevacation@gmail.com>
Cc: Paul Morris; Vinit Sahni; Nav Gupta; Vahe Stepanian; "Jean Anne Wiebracht (jeanie)" [REDACTED]; "Rich Kahn"
Subject: Trade Report 3/13/14 - WTI Zero Cost Risk Reversal [C]
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Jeffrey -

As discussed, today you executed the following:

Underlying: Jun14 WTI

Bloomberg code: CLM4 <comdty>

RMS Counterparty code: SOFL

SOFL buys \$101 call

SOFL sells \$93.5 put

Premium: Zero

Notional: 100,000 bbls on each leg

Both legs knock out if on any day CLM4 fixes below \$20/bbl.

Initial Margin = 13%

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Tazia Smith
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