
From: Barrett, Paul S [REDACTED]
Sent: Thursday, August 1, 2013 4:16 PM
To: 'Jeffrey Epstein'
Cc: Barrett Team
Subject: RE: Oil pricing

BULLISH WTI RISKIES

Version 1

- * Client buys Mar14 WTI 110 call
- * Client sells Mar14 WTI put; 93.50 strike; 83.50 at-expiry knock-in

Cashless

Version 2

- * Client buys Mar14 WTI 120 call
- * Client sells Dec13 WTI put; 95 strike; 90 at-expiry knock-in

Cashless

<=pan style="font-size:8.0pt;font-family:"Verdana", "sans-serif";color:#5F5F5F">_____ = _____

<=pan style="font-size:8.0pt;font-family:"Verdana", "sans-serif";color:#5F5F5F">Paul Barrett | Managing Director |
Global Investment Opportunities Group | J.P. Morgan Private Bank |

320 Park Avenue, 14th Floor, New York, NY 10022 | [REDACTED]

[REDACTED] NMLS ID# 853441 [REDACTED]

From: Barrett, Paul S
Sent: Wednesday, July 31, 2013 11:23 AM
To: 'Jeffrey Epstein'
Cc: Barrett Team
Subject: Oil pricing

OIL RIKSIES

UNDERLYING<=span>

OPTION EXPIRY

REFERENCE RATE

PUT STRIKE<=span>

CALL STRIKE=/span>

NET PREMIUM=/span>

Dec13 WTI

15Nov2013

100.50

91.50

109.50

Cashless

Jan14 WTI

16Dec2013

99.25

89.50

108.50

Cashless

Feb14 WTI

15Jan2014

98.10

88.00

107.50

Cashless

Dec13 BRENT

11Nov2013

104.50

95.00

114.50

Cashless

Jan14 BRENT

11Dec2013

104.00

94.00

114.00

Cashless

Feb14 BRENT

13Jan2014

103.50

93.00

114.00

Cashless

<=pan style="font-size:8.0pt;font-family:"Verdana", "sans-ser=f";color:#5F5F5F">_____ = _____

<=pan style="font-size:8.0pt;font-family:"Verdana", "sans-ser=f";color:#5F5F5F">Paul Barrett | M=naging Director | Global Investment Opportunities Group | J.P. Morgan Private B=nk |

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