
From: Barrett, Paul S <[REDACTED]>
Sent: Monday, May 9, 2011 8:30 PM
To: Jeffrey Epstein
Cc: Giuffrida, David J
Subject: XOM Structure

Jeffrey

The recent pullback in XOM and the spike in vol leads to some interesting pricing on an XOM Buffered Enhanced Note note:

12 mo CB=N on XOM

\$3mm notional

Coupon: 6.75%

Cap: 20%

Issuer: Soc Gen

So you get the greater of 6.75% or the upside capped at 20% so long as we do not trade down 20%.

We should do \$1MM in FT and \$500K in Haze.

Let me know

Paul

Paul Barrett, CFA

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