

"Giuffrida, David J" [REDACTED] Jeffrey Epstein
<jeevacation@gmail.com> "Ens, Amanda" [REDACTED], "Barrett,
Paul S" [REDACTED] RE: Oil Pricing

Jeffrey,

B
Bullish Brent risk reversals
September 2012 contract (13Aug2012 expiry)
111.10 reference

B
1)
B7 BBBB BBBB
buy 140 call
B7 BBBB BBBB
sell 100 put
Net credit \$1.87/bblB (Same trade you put on last week.B When Brent was 118 you
received \$0.29/bbl on 250,000 bbls)

B
2)
B7 BBBB BBBB
Bbuy 130 call
B7 BBBB BBBB
sell 93 put
COSTLESS

B
B

B

From : Barrett, Paul S
Sent : Tuesday, May 08, 2012 08:32 AM To : 'jeevacation@gmail.com' <
jeevacation@gmail.com >
Cc : Giuffrida, David J Subject : Re: B

Ok
Will come back with some pricing
Paul Barrett, CFA
Managing Director
Global Investment Opportunities Group
JPMorgan Private Bank
320 Park Avenue, 14th Floor, New York, NY 10022

[REDACTED]

B

From : Jeffrey Epstein [mailto:jeevacation@gmail.com]
Sent : Tuesday, May 08, 2012 08:25 AM To : Barrett, Paul S Subject : B

lets look at more oil spreads

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