

From: "Barrett, Paul S" <[REDACTED]>
To: "Epstein, Jeffrey (jeevacation@gmail.com)" <jeevacation@gmail.com>
CC: "Giuffrida, David J" <[REDACTED]>
Subject: FW: Oil pricing
Date: Mon, 30 Apr 2012 19:40:14 +0000

Pricing from last week

Client sells Brent puts

August 2012 contract (11Jul2012 expiry)
100 strike; 0.80
95 strike; 0.40
90 strike; 0.18

Client buys Brent calls

150 strike; 0.45 offer
175 strike; 0.40 offer
200 strike; 0.28 offer

Client buys Brent call with KI

125 strike; 3.20 offer
125 strike; 150 continuous KI; 1.50 offer
125 strike; 175 continuous KI; 0.45 offer

Client buys Brent put with KI

175 strike; 150 continuous KI; 1.60 offer
200 strike; 175 continuous KI; 0.45 offer

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From: Jeffrey Epstein [<mailto:jeevacation@gmail.com>]
Sent: Friday, April 20, 2012 2:15 PM
To: Barrett, Paul S
Subject: Re: Oil pricing

I also would like to see straight puts and calls ,a nd if there is a link i could use .. all the better

On Fri, Apr 20, 2012 at 2:12 PM, Barrett, Paul S <[REDACTED]> wrote:
Hi Jeffrey

We priced up some options on the August contract (expiring in July)

Indicative pricing:

Premiums are in \$/bbl
August 2012 contract (11Jul2012 expiry) ref 118.00 on Brent

Client buys Brent calls

150 strike; 0.45 offer
175 strike; 0.40 offer
200 strike; 0.28 offer

Client buys Brent call with KI

125 strike; 3.20 offer
125 strike; 150 continuous KI; 1.50 offer
125 strike; 175 continuous KI; 0.45 offer

Client buys Brent put with KI

175 strike; 150 continuous KI; 1.60 offer
200 strike; 175 continuous KI; 0.45 offer

We can price these up for June expiry as well if you like a particular version.

Paul

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