

**From:** "Weissend, Renee E" <[REDACTED]>  
**To:** "jeevacation@gmail.com" <jeevacation@gmail.com>  
**CC:** "Barrett, Paul S" <[REDACTED]>, "Ens, Amanda" <[REDACTED]>  
**Subject:** RE: Oil riskies  
**Date:** Wed, 06 Feb 2013 20:21:55 +0000

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Hi Jeff,

Please see below for April:

Contract	Option expiry	Reference rate	Vanilla risky strikes	Exotic put using same call strike
Apr13	11Mar2013	116	105/135	112 put with at-expiry KI @ 106

Thanks,  
Renee

**Renee E. Weissend**  
J.P. Morgan | Global Investment Opportunities Group  
320 Park Avenue, Floor 14  
New York, NY 10022

[REDACTED]  
[REDACTED]

*Please note pricing is indicative and subject to change*

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**From:** Ens, Amanda  
**Sent:** Wednesday, February 06, 2013 2:37 PM  
**To:** Salavitabar, Arman X  
**Cc:** Weissend, Renee E; Barrett, Paul S  
**Subject:** FW: Oil riskies

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**From:** Jeffrey Epstein [<mailto:jeevacation@gmail.com>]  
**Sent:** Wednesday, February 06, 2013 2:36 PM

**To:** Ens, Amanda  
**Subject:** Re: Oil riskies

give me wider parameter for aprl as well thanks

On Wed, Feb 6, 2013 at 2:38 PM, Ens, Amanda <[REDACTED]> wrote:  
Jeffrey,

Please find refreshed pricing for the July contract (June expiry) below

Contract	Option expiry	Reference rate	Vanilla risky strikes	Exotic put using same call strike
Jul13	10Jun2013	113.55	98.50/127.50	105.50 put with at-expiry KI @ 94

**Amanda Ens** | Vice President | Global Investment Opportunities | J.P.Morgan | NMLS ID: 853443  
320 Park Ave, 14th Floor, New York, NY 10022  
[REDACTED]

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**From:** Barrett, Paul S  
**Sent:** Wednesday, February 06, 2013 9:48 AM  
**To:** Jeffrey Epstein  
**Cc:** Ens, Amanda; Weissend, Renee E  
**Subject:** Oil riskies

**Bullish Brent oil riskies**

- Client buys oil call
- Client sells oil put

Each of the below are cashless

Contract	Option expiry	Reference rate	Vanilla risky strikes	Exotic put using same call strike
Apr13	11Mar2013	115.25	110 / 121	115 put with at-expiry KI @ 108
May13	10Apr2013	114.40	104.50 / 124	111 put with at-expiry KI @ 101.5
Jul13	10Jun2013	113.00	98 / 127	105 put with at-expiry KI @ 93.50
Aug13	11Jul2013	112.25	97 / 126.50	104 put with at-expiry KI @ 91
Sep13	12Aug2013	111.50	91.50 / 131	100 put with at-expiry KI @ 85

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**Paul Barrett** | Managing Director | Global Investment Opportunities Group | **J.P. Morgan Private Bank** |  
320 Park Avenue, 14<sup>th</sup> Floor, New York, NY 10022 | [REDACTED] | NMLS  
ID# 853441

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Jeffrey Epstein

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