

From: Jeffrey Epstein <jeevacation@gmail.com>
To: "Barrett, Paul S" <[REDACTED]>
Subject: Re: Oil Idea
Date: Tue, 23 Jul 2013 16:39:33 +0000

ok

On Tue, Jul 23, 2013 at 9:59 AM, Barrett, Paul S <[REDACTED]> wrote:

Jeffrey

The backwardation in the oil curve gives us some interesting pricing:

[WTI Market Plus](#)

53 weeks

Uncapped upside

10% coupon (paid as long as above the barrier at expiry)

77.55% at expiry barrier

So you get the greater of a 10% coupon or the upside so long as we are not down 22.45% at expiry. I think we should do \$2MM on this one.

Let me know.

Paul

Paul Barrett | Managing Director | Global Investment Opportunities Group | **J.P. Morgan Private Bank** |

320 Park Avenue, 14th Floor, New York, NY 10022 | T: [REDACTED] | F: [REDACTED] | [REDACTED] | NMLS ID# 853441

EFTA00873202

This email is confidential and subject to important disclaimers and conditions including on offers for the purchase or sale of securities, accuracy and completeness of information, viruses, confidentiality, legal privilege, and legal entity disclaimers, available at [REDACTED]

--

The information contained in this communication is confidential, may be attorney-client privileged, may constitute inside information, and is intended only for the use of the addressee. It is the property of Jeffrey Epstein
Unauthorized use, disclosure or copying of this communication or any part thereof is strictly prohibited and may be unlawful. If you have received this communication in error, please notify us immediately by return e-mail or by e-mail to jeevacation@gmail.com, and destroy this communication and all copies thereof, including all attachments. copyright -all rights reserved