

From: Jeffrey Epstein <jeevacation@gmail.com>
To: "Barrett, Paul S" <[REDACTED]>
Subject: Re:
Date: Tue, 05 Feb 2013 20:50:08 +0000

try april or may?

On Tue, Feb 5, 2013 at 4:35 PM, Barrett, Paul S <[REDACTED]> wrote:

OK

I did send some last week (see below). Are these strikes wide enough?

Jeffrey

These strikes are fairly wide – roughly \$20 wide either side of spot. We had traded prior options based on 100,000 bbls per maturity.

Buy call / sell put / cashless

Contract	Option Expiry	Reference Rate	Put strike	Call Strike
July13	10Jun2013	113.50	94.00	133.50
Aug13	11Jul2013	112.75	92.00	133.50
Sep13	12Aug2013	112.00	90.00	133.50

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

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From: Jeffrey Epstein [mailto:jeevacation@gmail.com]
Sent: Tuesday, February 05, 2013 3:31 PM

To: Barrett, Paul S
Subject:

lets look at a variety of oil cashless spreads.

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