
From: Barrett, Paul S <[REDACTED]>
Sent: Wednesday, February 6, 2013 2:48 PM
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 ca=hless

=0A
Contract

Option expiry

Refer=nce rate

Vanilla risky strikes

=0A Exotic put using same call strike

=0D
Apr13

11Mar2013

115.25

=0A110 / 121=/span>

115 put with at=expiry KI @ 108

=0AMay13

10Apr2013

114.40

104.50 / 124

111 put with at=expiry KI @ 101.5<=p>
J=l13

10Jun2013

113.00

=0D 98 / 1=7

10= put with at-expiry KI @ 93.50

Aug13

=0A11Jul2013

</=d> =0D

112.25

=0D 97 / 126.50

=0D

104 put with at-expiry KI @ 91<=:p>

Sep13

=p class="MsoNormal">12Aug2013

=/td> 111.50

<=pan style="font-size:11.0pt;font-family:"Calibri","sans-serif"">91.50 / 131

100 put with at-expiry KI @ 85

=0D

320 Park Avenue, 14th Floor, New York, NY 10022 | T

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