
From: Barrett, Paul S <[REDACTED]>
Sent: Thursday, January 12, 2012 4:14 PM
To: Jeffrey Epstein
Cc: Giuffrida, David J
Subject: Brent Option

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Jeff=ey

We priced up 3 and 6 month one touches to achieve 10:1 payouts

Payout: \$1 in pay=ut, cost is \$0.10

3month (May 2012 contract)

Expiry: 10-Apr12

Strike= 151

6 month (Aug 2012 contract)

Expiry: 11-Jul-12< /=:p>

Strike= 170

Paul

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Paul Barrett, CFA<=o:p>

Managing Director=/p>

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