
From: Barrett, Paul S [REDACTED]
Sent: Tuesday, February 14, 2012 10:22 PM
To: jeffrey epstein
Cc: Giuffrida, David J
Subject: If you think there is a chance of a selloff before the market moves higher

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Indicative Pricing

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Underlying: SPX<=span>

Ref : 1350

Knock In observation Daily basis

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April 95% strike Call on SPX with Knock In @ 95% : 1.80%

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April 100% strike Call on SPX with Knock In @ 95% : 0.70%

May 95% strike Call on SPX with Knock In @ 95% : 2.45%

[REDACTED]

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