
From: Barrett, Paul S [REDACTED]
Sent: Thursday, October 20, 2011 8:07 PM
To: Jeffrey Epstein
Subject: WTI

OTC Pri=es

Dec contract=/p>

15nov11 expire

Bu= 100 Call -\$0.40<=p>

Sell 75 Put &nb=p; +\$0.90

Net &nbs=; &=bsp; 50c credit=/span>

Jan =ontract

15dec11 expire

Buy 100 Call -\$=.25

Sell 75 Put &n=sp; +\$2.25

Net =nbsp; &nb=p; \$1.00 credit

</=pan>

<=>Exc=ange Prices

Dec contract

15nov11 expire

Buy 100 Call -\$0.30

Sell 75 Put = +\$0.97

Net=nbsp; &nb=p; 67c credit<=:p>

Jan contract

15dec11 expire

Buy 100 Call &n=sp; -\$1.22

Sell 75 Put = +\$2.34=/span>

Net &nb=p; =nbsp; \$1.12 credit

Paul Barrett, CFA

<=pan style='font-size:10.5pt;font-family:Consolas;color:#1F497D'>Managi=g Director

Global Investment Opportun=ties Group

JPMorgan Private Bank=/o:p>

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