
From: Barrett, Paul S [REDACTED]
Sent: Monday, August 1, 2011 2:11 PM
To: Epstein, Jeffrey (jeevacation@gmail.com)
Cc: [REDACTED]
Subject: WTI - vanillas

Dec11 Ref 99=2E25

Jan12 Ref 99.75

Feb12 Ref 100.00

Selling Puts: Dec11 80p \$1.10

Jan12 80p \$1.2E60

Feb12 80p \$2.10

o:p>

Buying Calls:

Dec 130c \$0.60

Dec 150c \$0.50

Dec 170c \$0.47

Jan12 130c = \$0.95

Jan12 150c \$0.52

Jan12 170c \$0.48

Feb12 130c

Feb12 150c \$0.60

Feb12 170c \$0.50

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(W) (F)

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