
From: Barrett, Paul S [REDACTED]
Sent: Wednesday, January 5, 2011 7:52 PM
To: jeffrey epstein
Subject: Oil Idea

Jeffrey

As a replacement for our oil risk reversal that came off what do you think of this:

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Bullish 3-Month WTI trade

Option Expiry: 14Apr11

Buy a 92 x 99 WTI call-spread (7.5% max-return)

Short a 92 WTI put, with Knock-In: 71

cashless

Paul

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Paul Barrett, CF=

Managing Director<=p>

Global Investment Opportunities Group<=p>

JPMorgan Private Bank

