

From:
To:
Date:
Subject:

Jeffrey Epstein <jeevacation@gmail.com>
Tazia Smith <[REDACTED]>
02/07/2014 12:08 PM
Re: ...barrier note (us and euro combo) and BMY stabilizing... [C]

spreadsheet out returns for me thanks

On Fri, Feb 7, 2014 at 10:29 AM, Tazia Smith <[REDACTED]> wrote:
Classification: Confidential

Good Morning Jeffrey -

I called bc I'd priced this short dated S&P Feb22 1780/1770 put spread trade to fade the post-NFP bounce but the S&P just retraced a quick 6 points and ate into the payout. Be back -- and/or let me know if you hat that that view!

What were your thoughts on the Eurostoxx + Russell 2000 Contingent Min/Barrier note? I thought the combining the euro and US views, uncapped upside was attractive. Monday may be better day to trade, but please let me know if you liked the structure so I can re-price.

13mo Contingent Minimum Return Worst-of Note (Eurostoxx50 and Russell 2000):

WoF SX5E/RTY

11.5% Cont Min Return

80% Barrier Daily obs.

uncapped

max loss: 100%

Indicative levels only, subject to market movement, source: DB AWM Structured Solutions, 2/5/14.

Within your healthcare theme, BMY starting to stabilize, consider initiating your position BMY (2.0 in your percentages).

6mo charts below for your convenience.

BMY 6mo Price History