

Subject: Trade Report 1/27/14 [C]
From: Tazia Smith <[REDACTED]>
Date: Mon, 27 Jan 2014 11:24:15 -0500
To: jeevacation@gmail.com
Cc: Paul Morris <[REDACTED]>,
Vinit Sahn <[REDACTED]>,
Vahe Stepanian <[REDACTED]>

Classification: Confidential

Jeffrey -

Today you executed the following:

S 380k MBONO 7.75% '42 at 7.78% (99.99.6427 clean/100.525402 dirty)
Sold 38mm MXN vs. USD at 13.4415

\$2,841,918.92 USD proceeds (1/29 settle)
Total loss on position: \$155,098.90

Out of Mexican long bond, moving on. Looking at USDJPY as discussed. Indicative levels on an atm zero-cost triple one touch below (digital strikes of 100, 99, 98 on the downside).

Be back with additional thoughts,

Tazia

Spot reference = 102.70

Leg 1: European Option Call
<Client> buys European USD Call on USD/JPY
Strike: 102.75
Notional: USD 10,000,000
Expiry: Tue 27-Jan-2015 (1y)
Settlement: Thu 29-Jan-2015
ZoneCut: NY
Premium: USD 446,250
Premium Date: Wed 29-Jan-2014

Leg 2: One Touch
<Client> sells One Touch on USD/JPY payout
Barrier: 100
Payout: USD 220,000
Expiry: Tue 27-Jan-2015
Settlement: Thu 29-Jan-2015
ZoneCut: NY
Premium: USD -166,150
Premium Date: Wed 29-Jan-2014

Leg 3: One Touch
<Client> sells One Touch on USD/JPY payout
Barrier: 99
Payout: USD 220,000
Expiry: Tue 27-Jan-2015
Settlement: Thu 29-Jan-2015
ZoneCut: NY
Premium: USD -148,387
Premium Date: Wed 29-Jan-2014

Leg 4: One Touch
<Client> sells One Touch on USD/JPY payout
Barrier: 98
Payout: USD 220,000
Expiry: Tue 27-Jan-2015
Settlement: Thu 29-Jan-2015
ZoneCut: NY
Premium: USD -131,713
Premium Date: Wed 29-Jan-2014

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