

From: "Dubov, Anastasia X" <[REDACTED]>
To: "jeevacation@gmail.com" <jeevacation@gmail.com>
CC: "Barrett, Paul S" <[REDACTED]>, Barrett Pod <[REDACTED]>
Subject: GOOG Option pricing
Date: Mon, 10 Jun 2013 18:13:23 +0000

Hi Jeffrey,

We priced up a couple iterations of GOOG risk reversals with 3 month, 6 month, and LEAP maturities. Please let us know if you would like to execute on any of the below.

Spot ref: 886.85

3 month maturity (expires September 21, 2013)

Buying \$925 strike call

Selling \$850 strike put

Cashless

6 month maturity (expires December 21, 2013)

Buying \$975 strike call

Selling \$800 strike put

Debit \$0.20

LEAP (expires maturing January 17, 2015)

Buying \$980 strike call

Selling \$810 strike put

Debit \$0.40

Many thanks,

Stacy

Stacy Dubov

Global Investment Opportunities

J.P.Morgan

320 Park Ave 14th Floor

New York, NY 10022

T: [REDACTED]

F: [REDACTED]

THIS IS NOT AN OFFICIAL CONFIRMATION

For informational purposes only. This report does not represent an official account of the holdings, balances, or transactions made in your account and is being provided at your request. Please refer to your monthly account statement for the official record of all of your account activities. For question, please call your Morgan representative.

This email is confidential and subject to important disclaimers and conditions including on offers for the purchase or sale of securities, accuracy and completeness of information, viruses, confidentiality, legal privilege, and legal entity disclaimers, available at <http://www.jpmorgan.com/pages/disclosures/email>.

IRS Circular 230 Disclosure: JPMorgan Chase & Co. and its affiliates do not provide tax advice. Accordingly, any discussion of U.S. tax matters contained herein (including any attachments) is not intended or written to be used, and cannot be used, in connection with the promotion, marketing or recommendation by anyone unaffiliated with JPMorgan Chase & Co. of any of the matters addressed herein or for the purpose of avoiding U.S. tax-related penalties.

This email is confidential and subject to important disclaimers and conditions including on offers for the purchase or sale of securities, accuracy and completeness of information, viruses, confidentiality, legal privilege, and legal entity disclaimers, available at <http://www.jpmorgan.com/pages/disclosures/email>

This email is confidential and subject to important disclaimers and conditions including on offers for the purchase or sale of securities, accuracy and completeness of information, viruses, confidentiality, legal privilege, and legal entity disclaimers, available at <http://www.jpmorgan.com/pages/disclosures/email>.