To: Jeffrey Epstein[jeevacation@gmail.com]
From: Laurie Cameron
Sent: Wed 7/31/2013 10:27:29 PM
Subject: recap 31 Jul 2013

Today there was one position added

LONG
Plain vanilla
.78 NZD put/USD Call
Notl NZD 5m
exp 26 Aug 2013
premium paid .785% of USD = $30,515

Including this new position, the net revaluation of option premiums = ($21,685) according to JPM end of day prices.

Short Currency Calls / USD Puts - 6m

AUD .10m 94 Call rki 96, ko .88 - Net p/l +$47,470 at .8980
NZD 10m 82 Call rki 8450, ko 7680 -6,560 at 7985
JPY $5m 95 $put rki 94 ko 101 -6,250 at 97.86
CAD $10m 1.02 $put rki 1 0050 ko 1 0550 -20,000 at 1.0270

Long Curr Puts - 1m

NZD 5m .78 -$4,485

Long Curr calls - 3m

NZD 5m .80 ko 84 -$31,800

This morning ADP reported private payrolls of 200k added in July which raised the market's expectation of Friday's non-farm payroll number to approx 200k.
US GDP for Q2 came out at an annualized 1.7% (but the previous quarter was revised down so the net effect was flat)
FOMC did change their unemployment target to 6.5% today and said that "inflation persistently below its 2 percent objective could pose risks to economic performance." This caused a complete panic and the bonds rallied and the USD sold off. The FED came out late in the day stating that they did

not expect persistently low inflation which helped calm the USD sellers in the market after 5pm.

Tomorrow I will send a more concise recap with just the p/l number.

thank you

Laurie