

From: Tazia Smith [REDACTED]
Sent: 3/18/2014 9:36:17 AM
To: jeevacation@gmail.com
CC: Vinit Sahni [REDACTED]; Nav Gupta [REDACTED]; Paul Morris [REDACTED];
Subject: USDJPY 101 strike triple no-touch & USDJPY 102.5 vanilla - updates [C]

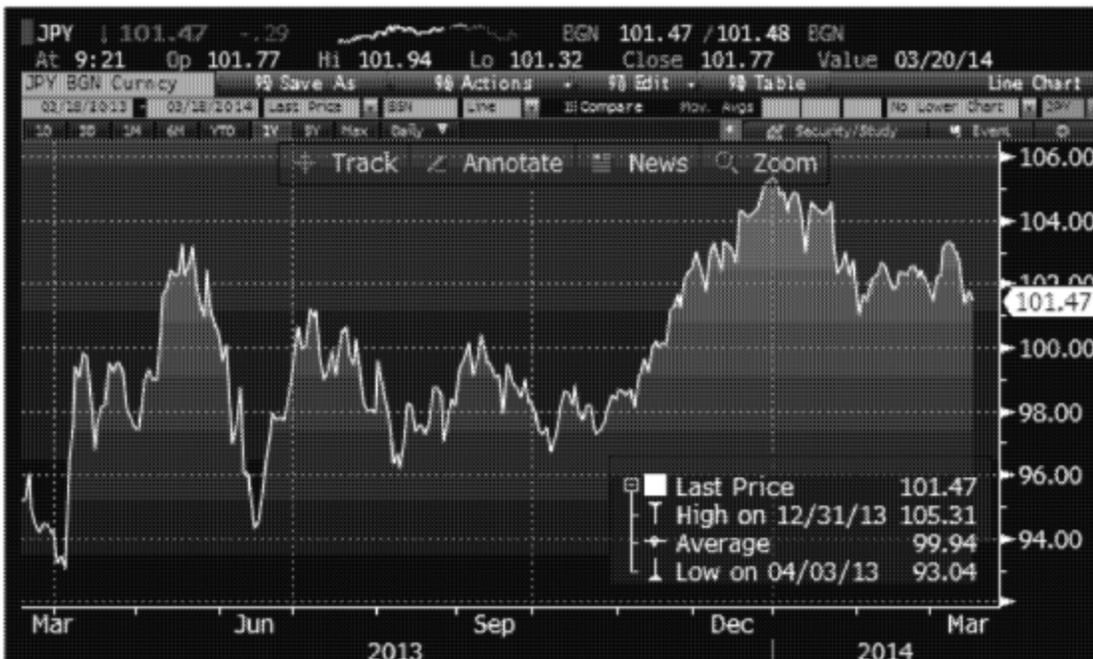
Classification: Confidential

Jeffrey -

Your USDJPY zero-cost 101 strike triple no-touch is up \$4,507 mark-to-market. Matures in 8 mos, 11/20.

Your USDJPY 102.5 strike call is down \$76,687 mark to market. Matures in 1.5mos, 5/1.

Initial details on both below.



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Mark to market source: DB Valuation Statement, 3/17/14

----- Forwarded by Tazia Smith [REDACTED] on 03/18/2014 09:29 AM -----

From: Tazia Smith [REDACTED]
To: jeevacation@gmail.com,
Cc: [REDACTED] Paul Morris, [REDACTED] Nav Gupta, [REDACTED]
Date: 01/31/2014 01:33 PM
Subject: Trade Report 1/31/14 - 3mo short yen [C]

Classification: Confidential

Jeffrey -

Today you executed the following slightly near-the-money, 3mo USDJPY vanilla call for 1.9% (pulled the strike in from the 102.75 level shown to 102.50 since spot has come in since prior indicative level).