

Subject: USDJPY 101 strike triple no-touch & USDJPY 102.5 vanilla - updates [C]
From: Tazia Smith <[REDACTED]>
Date: Tue, 18 Mar 2014 09:36:17 -0400
To: jeevacation@gmail.com
Cc: Vinit Sahni <[REDACTED]>,
Nav Gupta <[REDACTED]>,
Paul Morris <[REDACTED]>

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/db/dbcom on 03/18/2014 09:29 AM -----

From: Tazia Smith/db/dbcom

To: jeevacation@gmail.com,

Cc: [REDACTED], Paul Morris, Vinit Sahni/db/[REDACTED], Nav Gupta/db/[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).

Counterparty

SOFL

TradeType

EUR

BuySell

Client Buys

Currency1

USD

CP

Call

Notional1

10,000,000

Currency2

JPY

Notional2

-1,025,000,000

Strike

102.50

ZoneCut
n New York)

NY: 10:00 hours (Local time i

ExpiryDate

Thu 01 May 2014

SettlementDate

Wed 07 May 2014

FixingReference

SPOT

Premium

190,000

PremiumTerms

USD

PremiumDate

Tue 04 February 2014

From: Tazia Smith/db/dbcom

To: jeevacation@gmail.com,

Cc: [REDACTED], Paul Morris, Vahe Stepanian/db/[REDACTED]

Date: 11/21/2013 10:23 AM

Subject: Trade Report 11/21/13 (USDcJPYp Zero Cost Triple One Touch) [C]

Classification: Confidential

Jeffrey -

Today you executed the following for Southern Financial:

BuySell

Client Buys

Currency1

USD

CP

Call

Notional1

1,000,000

Currency2

JPY

Notional2

-101,000,000

Strike

101.00

ZoneCut
in New York)

NY: 10:00 hours (Local time

ExpiryDate

Thu 20 November 2014

SettlementDate

Tue 25 November 2014

FixingReference

SPOT

Premium

44,800

PremiumTerms

USD

PremiumDate

Mon 25 November 2013

TradeType

OT

BuySell

Client Sells

Currency1

USD

Notional1

-21,000

Currency2

JPY

ZoneCut
in New York)

NY: 10:00 hours (Local time

ExpiryDate

Thu 20 November 2014

SettlementDate

Tue 25 November 2014

Barrier

99

BarrierDirection

Lower

FixingReference

SPOT

Premium

16,500

PremiumTerms

USD

PremiumDate

Mon 25 November 2013

BuySell

Client Sells

Currency1

USD

Notional1

-21,000

Currency2

JPY

ZoneCut
in New York)

NY: 10:00 hours (Local time

ExpiryDate

Thu 20 November 2014

SettlementDate

Tue 25 November 2014

Barrier

98

BarrierDirection

Lower

FixingReference

SPOT

Premium

15,000

PremiumTerms

USD

PremiumDate

Mon 25 November 2013

TradeType

OT

BuySell

Client Sells

Currency1

USD

Notional1

-21,000

Currency2

JPY

ZoneCut
in New York)

NY: 10:00 hours (Local time

ExpiryDate

Thu 20 November 2014

SettlementDate

Tue 25 November 2014

Barrier

97

BarrierDirection

Lower

FixingReference

SPOT

Premium

13,300

PremiumTerms

USD

PremiumDate

Mon 25 November 2013

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Tazia Smith
Director | Key Client Partners - US

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