

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/dbcom@DBEMEA, Nav Gupta/db/dbcom@DBEMEA
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 NY: 10:00 hours (Local time in New York)
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/dbcom@DBAmericas

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 NY: 10:00 hours (Local time in New York)
ExpiryDate Thu 20 November 2014
SettlementDate Tue 25 November 2014

FixingReference SPOT
ce

Premium 44,800

PremiumTerms USD

PremiumDate Mon 25 November 2013

TradeType OT

BuySell Client Sells

Currency1 USD

Notional1 -21,000

Currency2 JPY

ZoneCut NY: 10:00 hours (Local time in New York)

ExpiryDate Thu 20 November 2014

SettlementDate Tue 25 November 2014

Barrier 99

BarrierDirection Lower

FixingReference SPOT
ce

Premium 16,500

PremiumTerms USD

PremiumDate Mon 25 November 2013

BuySell Client Sells

Currency1 USD

Notional1 -21,000

Currency2 JPY

ZoneCut NY: 10:00 hours (Local time in New York)

ExpiryDate Thu 20 November 2014

SettlementDate Tue 25 November 2014

Barrier 98

BarrierDirection Lower

FixingReference SPOT
ce

Premium 15,000

PremiumTerms USD

PremiumDate Mon 25 November 2013

TradeType OT

BuySell Client Sells

Currency1 USD

Notional1 -21,000

Currency2 JPY

ZoneCut NY: 10:00 hours (Local time in New York)

ExpiryDate Thu 20 November 2014

SettlementDate Tue 25 November 2014

Barrier 97

BarrierDirection Lower

FixingReference SPOT

Premium 13,300

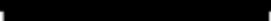
PremiumTerms USD

PremiumDate Mon 25 November 2013

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Tazia Smith
Director | Key Client Partners - US

Deutsche Bank Securities Inc
Deutsche Asset & Wealth Management

Email 

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