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

(Embedded image moved to file: pic07145.gif)

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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, Vinit Sahn [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).

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