

Subject: RE: KCP Collateral Flow [I]
From: Davide-A Sferrazza <[REDACTED]>
Date: Fri, 16 Mar 2018 10:51:32 -0400
To: Paolo De-Leon <[REDACTED]>

Classification: For internal use only

That's great – thanks for your help on that.

Let me talk with the banking teams on the other two...will hopefully be able to get you those docs next week

Thanks,

Davide

From: Paolo De-Leon
Sent: Friday, March 16, 2018 10:51 AM
To: [REDACTED]-A Sferrazza <[REDACTED]>
Subject: RE: KCP Collateral Flow [I]

Hey Davide,

Good news on Southern Financial- they're on the DDR and the collateral will be visible imminently. Just wanted to see if the banking team was able to provide you with the other info / docs for PW and Lamia? Thx.

From: [REDACTED]-A Sferrazza
Sent: Wednesday, February 21, 2018 6:54 PM
To: Xavier Avila <[REDACTED]>; Keith Buckholz <[REDACTED]>
Cc: Paolo De-Leon <[REDACTED]>
Subject: RE: KCP Collateral Flow [I]

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Yes, happy to take point here.

Like Xavi mentions, I'm also not sure what PCR and RDC refer to – can you please clarify and I'll provide for the accts below?

Thank you,
Davide

From: Xavier Avila
Sent: Wednesday, February 21, 2018 11:44 AM
To: Keith Buckholz <[REDACTED]>; [REDACTED]-A Sferrazza <[REDACTED]>
>
Cc: Paolo De-Leon <[REDACTED]>
Subject: RE: KCP Collateral Flow [I]

Sounds good, Davide can you pls take the lead and let me know if any issues?

I don't know what PCR and RDC stands for.

Thanks

Xavi

From: Keith Buckholz
Sent: Wednesday, February 21, 2018 11:19 AM
To: Xavier Avila <[REDACTED]>; [REDACTED]-A Sferrazza <[REDACTED]>
>
Cc: Paolo De-Leon <[REDACTED]>
Subject: RE: KCP Collateral Flow [I]

Hi Xavi,

These are the three docs I referred to in our conversation at my desk last week. The Collateral Admin group requires a dummy LS2 facility to be set up to enable the WM collateral value to show up in CMV. That group will not set up an LS2 facility for a new client unless they have certain documentation / information (KYC, PCR, RDC, SIC code, NACE code); BRM will provide the SIC and NACE codes. We'll also ask the documentation team (i.e. Ellenoi) to build this into their required doc list so we don't have to ask you moving forward.

Regards,
Keith

From: Paolo De-Leon
Sent: Wednesday, February 21, 2018 10:43 AM
To: Xavier Avila <[REDACTED]>; [REDACTED]-A Sferrazza <[REDACTED]>
>
Cc: Keith Buckholz <[REDACTED]>
Subject: KCP Collateral Flow

Hello Xavi and Davide,

Can you kindly provide the following documents for the below three KCP clients. These docs are required so that we can on board these clients into our daily derivative report, which will allow collateral values to flow correctly.

Client name

Docs needed

The Lamia Ventures Corp

KYC, PCR, RDC

PW Focus Fund LLC

KYC, PCR, RDC

Southern Financial LLC

KYC, PCR, RDC

Thanks and regards,

Paolo