From:	Tazia Smith ▮▮▮▮▮▮▮▮▮▮
Sent:	1/17/2014 12:05:24 PM
To:	jeevacation@gmail.com
CC:	▮▮▮▮▮▮▮▮▮▮▮; Paul Morris ▮▮▮▮▮▮▮▮▮▮; Vinit Sahni ▮▮▮▮▮▮▮▮▮▮; Nav Gupta ▮▮▮▮▮▮▮▮▮▮]; Vahe Stepanian [▮▮▮▮▮▮▮▮▮▮
Subject:	Trade Report 1/17/14 [I]

Classification: For internal use only

Jeffrey -

Today you bought a USDCAD 1.10/1.13, 1.17 knock-in call spread at 1.1% on $10mm USD notional ($109,995 premium paid). Complete details below.

Speak with you soon,
Tazia

TradeType	EUR
CP	Call
BuySell	Client Buys
Currency1	USD
Notional1	10,000,000
Currency2	CAD
Notional2	-11,000,000
Strike	1.1
ZoneCut	NY: 10:00 hours (Local time in New York)
ExpiryDate	Thu 17 April 2014
SettlementDate	Mon 21 April 2014
FixingReference	SPOT
Premium	147,945
PremiumTerms	USD
PremiumDate	Tue 21 January 2014
DatabaseID	737154817

TradeType	RKI
BuySell	Client Sells
Currency1	USD
CP	Call
Notional1	-10,000,000
Currency2	CAD
Notional2	11,300,000
Strike	1.13
ZoneCut	NY: 10:00 hours (Local time in New York)
ExpiryDate	Thu 17 April 2014
SettlementDate	Mon 21 April 2014
Barrier	1.17
FixingReference	SPOT
Premium	37,950
PremiumTerms	USD