

Cc: [REDACTED] Paul Morris, Vinit Sahni/[REDACTED] Nav Gupta/[REDACTED]
Vahe Stepanian/[REDACTED]

Date: 01/17/2014 12:05 PM

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 [REDACTED]

TradeType RKI
BuySell Client Sells
Currency1 USD
CP Call
Notional1 -10,000,000