To: J <jeevacation@gmail.com>@DEUBAINT,

Cc: harrybelle█████████, Paul Morris, Vinit Sahni/█████████████, Nav
    Gupta/████████████, Vahe Stepanian/██████████████

Date 01/17/2014 12:05 PM
:

Subj Trade Report 1/17/14 [I]
ect:

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 |