

Subject: Re: KCP Collateral Flow [I] [C]

From: Xavier Avila [REDACTED]

Date: Wed, 28 Feb 2018 07:36:33 -0500

To: Davide-A Sferrazza [REDACTED]

All clear on what needs to be done here?

On Feb 27, 2018, at 08:58, Paolo De-Leon <[REDACTED]> wrote:

Thanks Davide,

You can continue to send directly to me and I'll go ahead and save into their respective client folders and also interface with the appropriate teams to have them set up on the margining system.

Thanks again!

Paolo

From: Davide-A Sferrazza

Sent: Monday, February 26, 2018 5:36 PM

To: [REDACTED]

Cc: [REDACTED] Keith Buckholz

Subject: RE: KCP Collateral Flow [I] [C]

Classification: Confidential

Paolo,

Please see the requested docs attached for Southern Financial LLC.

Will provide for the other two entities when they are done. Is there someone

EFTA01408552

I should send these to directly going forward?

Thanks,

Davide

From: Paolo De-Leon
Sent: Thursday, February 22, 2018 10:02 AM
To: Davide-A Sferrazza <[REDACTED]> Xavier Avila
[REDACTED] Keith Buckholz [REDACTED]
Subject: RE: KCP Collateral Flow [I]

GM Davide,

- KYC- "Know Your Client"
- PCR- "Preventative Crime Research"
- RDC- "Regulatory Data Corp"

Teresa Metallo's group was previously in charge of providing those documents, so she may be a good resource to reach out to if you need some pointing in the right direction.

Thanks,

Paolo

From: Davide-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]

Classification: For internal use only

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]; Davide-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]; Davide-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]; Davide-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