**<Query2>**

**From:** Entity1-PC1-1

**Sent:** Monday, May 19, 2012 1am

**To:** Entity4-MO2; Entity1-MO2

**Cc:**Entity1-FO2; Entity1-PC1; Entity1-FO2-1; Entity1-FO2-2

**Subject:** JG02 offsetting tickets

Dear Entity4-MO2,

We do not see offsetting ticket for JG02 – could you kindly check if they are booked, please?

\*Y72S S

Kind regards,

Entity1-PC1

**<Answer2>**

**From:** Entity1-MO-Rates

**Sent:** Tuesday, May 20, 2012 23pm

**To:** Entity4-MO-RAtes; Entity1-FO2-Person1

**Cc:** Entity1-FO2-Person2; Entity1-PC1; Entity1-FO2-Person3; Entity1-MO2

**Subject:** RE: JG02 offsetting tickets

Hi Entity1-FO2-Person1,

Can you please confirm this fee is valid?

Seems like this is related to partial unwind of PQ005 2041 on 15-Feb-2024.

|  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **DatabaseID** | **ValuationFunction** | **TicketID** | **LegalEntity** | **BookID** | **TradeDate** | **UnwindDate** | **BusinessEvent** | **CashFlowDate** | **Currency** | **CashFlowAmount** | **UnderlyingTicketIDs** |
| 82989023 | InterestRateSwap | PQ005 2041 | Entity1 | JG02 | 24-Jul-2019 | 15-Feb-2024 | Unwind-Partial |  | USD |  |  |
| 171430464 | FixedCashFlows | PQ005 2041 | Entity1 | JG02 | 15-Feb-2024 |  | Unwind-Partial | 20-Feb-2024 | USD | -263,500.00 |  |
| 171449046 | FixedCashFlows | \*Y72S S | Entity1 | JG02 | 15-Feb-2024 |  | New | 21-Feb-2024 | USD | -1,926.58 | {"PQ005 2041FV";"PQ005 2041FV";"PQ005 2041FV"} |

Hi Entity4-MO-Rates,

Once confirmed by Entity1-FO2-Person1, can you please book offset ticket both of Entity1/JG02 and Entity4/FLOW400?

Regards,

Entity1-MO-Rates