

Southern Financial Buys 5y10y USD Rates Curve Cap

Notional USD 100mio
Trade Date 12 Jan 2018
Maturity Date 12 Apr 2018
Strike 0.14%
Curve 5y-10y US Swap
Fixing 11am USD ISDA FIX
Premium USD \$41,000

AND

Southern Financial Pays Fixed in USD 2y Swap

Notional USD 12.8mio
Trade Date 12 Jan 2018
Swap Start Date 16 Jan 2018
Swap End Date 16 Jan 2020
Client Pays 2.2150% (Semi, 30/360)
Client Recs 3m Libor (Q, Act/360)

Thank you for the trade again,
Martin



Martin Zeman

Director | Key Client Partners

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