
From: Martin Zeman [redacted]
Sent: 5/22/2018 3:32:31 PM
To: 'Paul Barrett' [redacted]; [redacted]
CC: Xavier Avila [redacted]; Davide-A Sferrazza [redacted]; Liam Osullivan [redacted]; Stewart Oldfield [redacted]; Gaurang Chadha [redacted]; 'Richard Kahn' [redacted]
Subject: 2Y 2s10s Curve Cap Confirmation

Paul,

To confirm you bought:

US curve cap
Notional: USD 45,000,000
Expiry: May 22, 2020
Settlement: May 27, 2020
Strike: 0.07%
Underlying: (10y swap – 2y swap)
Premium: Southern Financial LLC pays DB \$103,500 value May 24, 2018

Thank you for the trade,
Martin



Martin Zeman
Director | Key Client Partners

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