
From: Davide-A Sferrazza [REDACTED]
Sent: 6/1/2018 12:11:48 PM
To: 'Paul Barrett ([REDACTED])' ([REDACTED]); 'Richard Kahn'
[REDACTED]
CC: Xavier Avila ([REDACTED]); Martin Zeman ([REDACTED]); Liam Osullivan
[REDACTED]; Stewart Oldfield ([REDACTED])
Subject: 2Y 2s10s Curve Cap Confirmation

Paul,

To confirm you bought:

US curve cap
Notional: USD 45,000,000
Expiry: June 1, 2020
Settlement: June 3, 2020
Strike: 0.10%
Underlying: (10y swap – 2y swap)
Premium: Southern Financial LLC pays DB \$96,750 value June 5, 2018

Thank you for the trade.

Regards,
Davide



Davide Sferrazza
Analyst | Key Client Partners

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