

Subject: RE: Trade confirmation: Rates trade

From: Liam Osullivan [REDACTED]

Date: Mon, 22 Jan 2018 12:30:17 -0500

To: "Paul Barrett ([REDACTED])" <[REDACTED]>,
Richard Kahn <[REDACTED]>

Cc: Stewart Oldfield <[REDACTED]>,
Xavier Avila [REDACTED]

Davide-A Sferrazza <[REDACTED]>
Joshua Shoshan <[REDACTED]>
Martin Zeman [REDACTED]

Vahe Stepanian <[REDACTED]>

Paul & Rich,

I have attached the confirms for the below trades.

I will send the password in a separate email.

Thank you,

Liam

{<https://brandportal.intranet.db.com/img/modules/logo.gif>}

Liam O'Sullivan
AVP | Key Client Partners - US

DB Securities Inc
Deutsche Bank Wealth Management
345 Park Avenue, 10154-0004 New York, NY, USA
Tel. [REDACTED]
Email [REDACTED]

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From: Martin Zeman
Sent: Friday, January 12, 2018 3:50 PM
To: Paul Barrett ([REDACTED]) < [REDACTED] >
Cc: Stewart Oldfield < [REDACTED] >; Richard Kahn < [REDACTED] >; Xavier Avila [REDACTED] Davide-A Sferrazza [REDACTED] Joshua Shoshan <joshua.shoshan@db.com>; Liam Osullivan < [REDACTED] >
Subject: Trade confirmation: Rates trade

Paul,

This is to confirm today's trade:

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

{cid:image001.gif@01D259D5.3E2DF0F0}

Martin Zeman
Director | Key Client Partners

Deutsche Bank Wealth Management
DB Securities Inc

345 Park Avenue, 10154-0004 New York, NY, USA
Tel. [REDACTED]
Mobil [REDACTED]
Email [REDACTED]

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