

Subject: 2Y 2s10s Curve Cap Confirmation

From: Davide-A Sferrazza <[REDACTED]>

Date: Fri, 01 Jun 2018 12:11:48 -0400

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

Richard Kahn <[REDACTED]>

Cc: Xavier Avila <[REDACTED]>

Martin Zeman <[REDACTED]> ,

Liam Osullivan <[REDACTED]> ,

Stewart Oldfield <[REDACTED]>

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

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Davide Sferrazza
Analyst | Key Client Partners

EFTA01435603

Deutsche Bank Securities, Inc.
Deutsche Bank Wealth Management
345 Park Avenue, 10154-0004 New York, NY, USA
Tel. +1 (212) 454-3901
Mobile +1 (212) 781-1012
Email [REDACTED]

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