

Subject: Trade confirmation: Rates trade

From: Martin Zeman <[REDACTED]>

Date: Fri, 12 Jan 2018 15:49:35 -0500

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

Cc: Stewart Oldfield <[REDACTED]> ,

Richard Kahn <[REDACTED]> ,

Xavier Avila <[REDACTED]> ,

Davide-A Sferrazza <[REDACTED]> ,

Joshua Shoshan <[REDACTED]> ,

Liam Osullivan <[REDACTED]>

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 360)	3m Libor	(Q, Act/-

Thank you for the trade again,


Martin

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