

FX	True/False	Database ID	Version	Status	Structure ID	Trade Type	Trade Date	Expi
ry Date	Settlement Date	FarSettlement Date	Counterparty	Currency Pair	Notional Amount	Coun		
ter CCY	Amount	Strike	Call/Put	Premium	Amount	Premium	Currency	Trader
Up	Mark Up	CCY	Salesperson	Source	System	Notes	Product Type	401209 Revenue
)	Revenues (EUR)	Revenues (USD)						(USD)
TRUE	1.607091749E9	3	Open	6.83213634E8	FxNonDeliverableForward	01/24/18	03/0	
5/18	7-Mar-18	-	SOFL	USDARS -2738023.95	54870000	20.04	-	-
-	20.02	2833	USD	MAXMCHR RMS	DF Mid 48	Ex pts 48.46	FxNonDeliverableForw	
ard	0	0	2833					
TRUE	1.607099785E9	3	Open	6.83216245E8	FxNonDeliverableForward	01/24/18	06/1	
3/18	15-Jun-18	-	SOFL	USDARS -1422930.54	29910000	21.02	-	-
-	20.99	2086	USD	MAXMCHR RMS	df mid 143	Ex pts 146	FxNonDeliverableForward	0
0	2086							
TRUE	1.608439409E9	4	Open	6.83661816E8	FxEuroOpt	01/25/18	04/26/18	
30-Apr-18	-	-	SOFL	EURUSD -8500000	10455000	1.23	P	100000 USD
-	2500	EUR	AGLIJOE	RMS	mid 97,260	FxEuroOpt	0	2500
TRUE	1.618883809E9	3	Open	6.87168986E8	FxEuroOpt	02/12/18	04/26/18	
30-Apr-18	-	-	SOFL	EURUSD 8500000 -10455000	1.23	P	-128000 USD	-
3125	EUR	DRUBIN	RMS	-	FxEuroOpt	0	3125	
TRUE	1.632404274E9	1	Open	6.91750475E8	FxSpot	03/08/18	-	12-Mar-18
-	SOFL	EURCHF	10000000	-11697050	1.169705	-	-	-
2563.32	EUR	MAXMCHR	RMS	-	FxSpot	0	2563.32	
TRUE	1.632474102E9	1	Open	6.91773044E8	FxSpot	03/08/18	-	12-Mar-18
-	SOFL	USDCHF	6264.48	-5950	0.9498	-	0.9498	-
CHR	RMS	-	FxSpot	0	0	-	-	MAXM
TRUE	1.656405934E9	4	Open	6.99909007E8	FxForward	04/30/18	-	1-Ju
n-18	-	-	SOFL	USDPLN -1367521.37	4800000	3.51	-	3.508679
426.29	EUR	MAXMCHR	RMS	DF Mid -10.36	Ex pts 4	FxForward	0	426.29
TRUE	1.658505846E9	2	Open	7.00611175E8	FxNonDeliverableForward	05/03/18	06/1	
5/18	19-Jun-18	-	SOFL	USDARS -2502421.77	58381500	23.33	-	-
-	23.28	5871	USD	AGLIJOE RMS	mid pts =	FxNonDeliverableForward	0	0
5871								
TRUE	1.660577771E9	2	Open	7.01304249E8	FxNonDeliverableForward	05/08/18	06/1	
3/18	15-Jun-18	-	SOFL	USDARS -1235950.41	29910000	24.20	-	-
-	24.15	2642	USD	MAXMCHR RMS	Ex pts 95	FxNonDeliverableForward	0	0
2642								
TRUE	1.664455332E9	2	Open	7.02598133E8	FxEuroOpt	05/15/18	06/14/18	
18-Jun-18	-	-	SOFL	EURUSD -10000000	11800000	1.18	P	41250 USD
-	-19428.20		EUR	MAXMCHR RMS	-	FxEuroOpt	0	-19428.20
TRUE	1.664455333E9	2	Open	7.02598133E8	FxEuroOpt	05/15/18	06/14/18	
18-Jun-18	-	-	SOFL	EURUSD 20000000	-23200000	1.16	P	0 USD
-	32534.85		EUR	MAXMCHR RMS	-	FxEuroOpt	0	32534.85
TRUE	1.664455334E9	2	Open	7.02598133E8	FxEuroOpt	05/15/18	06/14/18	
18-Jun-18	-	-	SOFL	EURUSD -10000000	11500000	1.15	P	0 USD
-	-8934.44		EUR	MAXMCHR RMS	-	FxEuroOpt	0	-8934.44
TRUE	1.671991591E9	4	Open	7.05132082E8	FxSwap	05/29/18	-	07-F
eb-18	SOFL	USDPLN	-1292186.18	-	-	-	3.714434	60
EUR	MAXMCHR RMS	DF mid -23.50	Ex pts -15.65	FxSwap	0	60	-	
TRUE	1.674125364E9	6	Open	7.05849143E8	FxEuroOpt	05/31/18	06/14/18	
18-Jun-18	-	-	SOFL	EURUSD 10000000	-11800000	1.18	P	-68500 USD
-	3500	EUR	MAXMCHR RMS	-	FxEuroOpt	0	3500	
TRUE	1.674125365E9	3	Open	7.05849143E8	FxEuroOpt	05/31/18	06/14/18	
18-Jun-18	-	-	SOFL	EURUSD -20000000	23200000	1.16	P	0 USD
-	-	-	MAXMCHR RMS	-	FxEuroOpt	0	0	
TRUE	1.674125366E9	3	Open	7.05849143E8	FxEuroOpt	05/31/18	06/14/18	
18-Jun-18	-	-	SOFL	EURUSD 10000000	-11500000	1.15	P	0 USD
-	-	-	MAXMCHR RMS	-	FxEuroOpt	0	0	
TRUE	1.638771734E9	3	Open	6.93848144E8	FxSpot	03/21/18	-	23-Mar-18
-	401209	EURUSD	-398769.28	489788.37	1.22825	-	-	1.22825
-	MAXMCHR RMS	n4g023804/1.22855/EUR	FxSpot	119.63078399998683	0	-	-	
TRUE	1.641932758E9	2	Open	6.94925985E8	FxSpot	03/27/18	-	29-Mar-18
-	401209	EURUSD	-391373.62	485420.70	1.2403	-	-	1.2403
-	MAXMCHR RMS	N4G023804/1.2408/EUR	FxSpot	195.68680999997844	0	-	-	
TRUE	1.662455019E9	2	Open	7.01917771E8	FxSpot	05/10/18	-	14-May-18
-	401209	EURUSD	909941.10	-1085168.46	1.19257	-	-	1.19257
-	MAXMCHR RMS	n4g023804/1.19207/EUR	FxSpot	454.97054999994987	0	-	-	
TRUE	1.67910758E9	2	Open	7.07500186E8	FxForward	06/11/18	-	14-J
un-18	-	401209	USDJPY	-205435.04	22606709	110.0431	-	-
110.0431	-	-	MAXMCHR RMS	N4G023804/110.0439/JPY	FxForward	1.4934878424		
873252	0							
TRUE	1.679109614E9	2	Open	7.07500886E8	FxSpot	06/11/18	-	13-Jun-18
-	401209	USDHKD	-2317868.49	1.818727098E7	7.84655	-	-	7.84655
-	MAXMCHR RMS	N4G023804/7.84855/HKD	FxSpot	590.7993933641599	0	-	-	
TRUE	1.682191553E9	2	Open	7.08504429E8	FxSpot	06/15/18	-	20-Jun-18
-	401209	USDHKD	-125157.76	982444.65	7.84965	-	-	7.84965
-	MAXMCHR RMS	n4g023804/7.8510/HKD	FxSpot	21.524905696438807	0	-	-	
1384.1059309030009			16346.819999999998	13432				
EURUSD	1.16							

in USD-> AA26*1.16=18962.311199999996
TOTAL AA28+AB26=32394.311199999996
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Counterparty Name	Coverage	Office Location	TRADE ID	Trade Description	Trad
e Date	Maturity Date	Notional	Revenue		
Southern Financial LLC	(SOUTHFINANMD)	Terri Sohrab (MZ)	NY	ND814115M	3Ml 5Yr10YR
curve cap	01/12/18	04/12/18	100000000	4000	
Southern Financial LLC	(SOUTHFINANMD)	Terri Sohrab (MZ)	NY	D814527N	2yr swap
01/12/18	01/16/20	12800000	2500		
Southern Financial LLC	(SOUTHFINANMD)	Terri Sohrab (MZ)	NY	ND814115M	Unwind 3Ml 5
Yr10YR curve cap	01/12/18	04/12/18	100000000	0	
Southern Financial LLC	(SOUTHFINANMD)	Terri Sohrab (MZ)	NY	D814527N	Unwind 2yr s
wap	01/12/18	01/16/20	12800000	0	
Southern Financial LLC	(SOUTHFINANMD)	Terri Sohrab (MZ)	NY	G175714L	10y xccy ass
et swap (XS1715303779)	04/13/18	01/15/28	1232550	18488.25	
Southern Financial LLC	(SOUTHFINANMD)	Terri Sohrab (MZ)	NY	G175714L	10y xccy ass
et swap (XS1715303779)	05/10/18	05/14/18	1232550	2000	
Southern Financial LLC	(SOUTHFINANMD)	Terri Sohrab (MZ)	NY	NG310526M	2y 10y2y Cur
ve Cap 0.07% strike	05/22/18	05/22/20	45000000	6750	
Southern Financial LLC	(SOUTHFINANMD)	Terri Sohrab (MZ)	NY	NG348669M	2y 10y2y Cur
ve Cap 0.10% strike	06/01/18	06/01/20	45000000	6750	
SUM(I2:I9)=40488.25					
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As of Date	Security Description	B/S	Amount	Price	Settle Date	Counterparty	Tota
01/25/2018	BPL 6 3/8 01/22/78	S	1000	101.875	01/29/2018	N4G0238121	1250
01/25/2018	FTR 8 1/2 04/15/20	B	1000	96.158	01/29/2018	N4G0238041	1250
03/20/2018	SERV 7 1/4 03/01/38	B	500	100.475	03/22/2018	N4G0238041	625
03/29/2018	AIZ 7 03/27/48 S	2000	102	04/03/2018	N4G0238041	2500	USD
04/13/2018	ARGENT 5 1/4 01/15/28	S	1000	100.85	04/17/2018	N4G0238041	1400
05/08/2018	ARGENT 5 1/4 01/15/28	B	1000	89.34	05/10/2018	N4G0238041	0
05/18/2018	JBSSBZ 7 3/4 10/28/20	S	1000	102.655	05/22/2018	N4G0238041	1250
06/01/2018	DB 4 7/8 12/01/32	S	1000	86.825	06/05/2018	N4G0238041	1250
06/01/2018	DB 4.296 05/24/28	S	1000	91.777	06/05/2018	N4G0238041	1250
SUM(H2:H10)=10775							
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