

Trade confirm EH044742 on trade date 22 Jun 2017

We are pleased to confirm the details of your Equity Derivatives transaction

Trade details											
Market	EQUITY ICE FUTURES	Underlying		xxxx				Strategy	Call	OTC/Exchange	Exchange
Currency	U.K. Pound Sterling (GBP)										
Buyer of Strategy	XXXXXX				Your trader		XXXXXX, XXXX				
Option premium payment date	As per exchange				Implied spot level		2.075				
Delta hedge	Underlying				Hedge cross level		2.075				
You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (GBP)	Total Prem	Spot X Size
Bought	1,500	1,000	18 Aug 2017	Close	2.2	American	Call	N/A	0.02	30,000	3,112,500
Total net premium per strategy / on whole strategy due									GBP 0.02	30,000	
Other terms											
Delta 24% agreed. 360,000 stock crossed @ 2.075 via ICE Clear Europe, Crest Code KLJUAA. Buyer of the call sells stock. Seller of the call buys stock. SOCGEN sells stock.											
Brokerage											
Calculated by	Basis points (Implied spot)		Our broker	EuroSS Consumer		Rate	1		Brokerage	GBP 311.25	