Broker 2

Trade confirm IL025910 on trade date 08 May 2017

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

Trade details

Market Eurex **Underlying** XXXXXXXXXXX **Strategy** Synthetic **OTC/ Exchange** Exchange

Currency Euro (EUR)

Buyer of Strategy XXXXXXXXXX **Your trader** XXXXXXXXXXX

Option premium payment date 2 business days **Implied spot level** 140

Delta hedge June 17 Future **Hedge cross level** 140

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (EUR)	Total Prem	Spot X Size
Bought	1,000	50	19 May 2017	N/A	140	European	Call	N/A	3.525	176,250	7,000,000
Sold	1,000	50	19 May 2017	N/A	140	European	Put	N/A	1.5	75,000	7,000,000
Total net premium per strategy / on whole strategy due									**EUR 2.025**	**101,250**	

Other terms

SX7E MAY17 @2.025 SYNTH C+ LEVELS; +500 SX7E MAY17 140 C @3.5// +500 SX7E MAY17 140 C@3.55// -1000 SX7E MAY17 140 P@1.50// -1000 SX7E JUN17 FUT @ 140//

Brokerage

Calculated by Per contract **Our broker** Index Delta 1 **Rate** 0.5 + 0 **Brokerage** EUR 500