Broker 2

Trade confirm EH044591 on trade date 08 Jun 2017

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

Trade details

Market Eurex **Underlying** XXXXXXX **Strategy** Call Spread **OTC/ Exchange** Exchange

Currency Euro (EUR)

Buyer of Strategy XXXXXXX **Your trader** IXXXXXX, XXXX

Option premium payment date 2 business days **Implied spot level** 131

Delta hedge Future **Hedge cross level** 131

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (EUR)	Total Prem	Spot X Size
Bought	3,500	50	16 Jun 2017	Close	127.5	European	Call	N/A	4.2	735,000	22,925,000
Sold	3,500	50	16 Jun 2017	Close	135	European	Call	N/A	0.45	78,750	22,925,000
Total net premium per strategy / on whole strategy due									**EUR 3.75**	**656,250**	

Other terms

Delta 54% agreed. 1,890 JUN futures @ 131. Buyer of call spread sells futures, seller of call spread buys futures. (1,500 with splits of 4.55 & 0.80 and 2,000 with splits of 4.20 & 0.45) SOCGEN sells futures.

Brokerage

Calculated by Per contract **Our broker** EuroSS Consumer **Rate** 0.5 + 0 **Brokerage** EUR 1,750