Broker 2

Trade confirm EH044660 on trade date 13 Jun 2017

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

Trade details

Market Eurex **Underlying** Dummy **Strategy** Futures Roll **OTC/ Exchange** Exchange

Currency Euro (EUR)

Seller of Strategy ABCDEFE **Your trader** XXXXXXXX

Option premium payment date **Implied spot level** 283.3

Delta hedge Underlying **Hedge cross level** 283.3

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (EUR)	Total Prem	Spot X Size
Sold	1,250	50	16 Jun 2017	Close	0	European	Future	N/A	283.3	17,706,250	17,706,250
Bought	1,250	50	15 Sep 2017	Close	0	European	Future	N/A	279.85	17,490,625	19,106,250
Total net premium per strategy / on whole strategy due									**EUR 3.45**	**215,625**	

Other terms

traded @ 3.45 to cross at the correct level. you sell 1,250 JUN @ 283.30 and you buy 625 SEP @ 279.80 & 625 SEP @ 279.90.

Brokerage

Calculated by Basis points (Implied spot) **Our broker** EuroSS Consumer **Rate** 1 + 0 **Brokerage** EUR 1,770.625