Broker 2

Trade confirm EH043756 on trade date 07 Mar 2017

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

Trade details

Market	Eurex	**Underlying**	XXXXXXXXXXXX	**Strategy**	Calendar call spread	**OTC/ Exchange**	Exchange
Currency	Euro (EUR)						
Buyer of Strategy	XXXXXXXXXXX			**Your trader**	XXXXXXXXXX		
Option premium payment date	2 business days	**Implied spot level**	119.3				
Delta hedge	Future	**Hedge cross level**	119.3				

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (EUR)	Total Prem	Spot X Size
Bought	3,000	50	16 Jun 2017	Close	125	European	Call	N/A	3.9	585,000	17,895,000
Sold	3,000	50	17 Mar 2017	Close	125	European	Call	N/A	0.4	60,000	17,895,000
Total net premium per strategy / on whole strategy due									**EUR 3.5**	**525,000**	

Other terms

Delta 19% agreed on the JUN. 570 Mar17 futures @ 119.30. Buyer of call cal sells futures, seller of call cal buys futures. SOCGEN sells futures.

Brokerage

Calculated by	Per contract	**Our broker**	EuroSS Consumer	**Rate**	0.5 + 0	**Brokerage**	EUR 1,500