Broker 2

Trade confirm EH043726 on trade date 01 Mar 2017

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

Trade details

Market	Eurex	**Underlying**	XXXXXXXXXXX	**Strategy**	Put Spread	**OTC/ Exchange**	Exchange

Currency	Euro (EUR)		
Seller of Strategy	XXXXXXXXXXX	**Your trader**	XXXXXXXXXXX
Option premium payment date	2 business days	**Implied spot level**	117.8
Delta hedge	Future	**Hedge cross level**	117.8

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (EUR)	Total Prem	Spot X Size
Sold	2,000	50	16 Jun 2017	Close	110	European	Put	N/A	6.3	630,000	11,780,000
Bought	2,000	50	16 Jun 2017	Close	95	European	Put	N/A	2.35	235,000	11,780,000

Total net premium per strategy / on whole strategy due **EUR 3.95** **395,000**

Other terms

Delta 21% agreed. 420 MAR 17 futures @ 117.80. Buyer of put spd buys futures, seller of put spd sells futures. SOCGEN sells futures.

Brokerage

Calculated by	Per contract	**Our broker**	EuroSS Consumer	**Rate**	0.5 + 0	**Brokerage**	EUR 1,000