Trade confirm EH044624 on trade date 12 Jun 2017

Broker 2

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

Trade details

Market	Eurex	**Underlying**	AAAAAAAAAA	**Strategy**	Ratio call spread	**OTC/ Exchange**	Exchange

Currency Euro (EUR)

Seller of Strategy broker 1 **Your trader** XXXXX

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
Sold	3,000	50	16 Jun 2017	Close	135	European	Call	N/A	0.4	60,000	19,650,000
Bought	6,000	50	16 Jun 2017	Close	140	European	Call	N/A	0.1	30,000	39,300,000

Total net premium per strategy due **EUR 30,000**

Other terms

Delta 13% agreed. 390 JUN futures @ 131. Buyer of call ratio sells futures, seller of call ratio buys futures. XX buys futures.

Brokerage

Calculated by Per contract **Our broker** EuroSS Consumer **Rate** 0.75 + 0 **Brokerage** EUR 2,250