Broker 2

Trade confirm TT019769 on trade date 19 Jun 2017

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

Trade details

Market EQUITY ICE FUTURES **Underlying** xxxxxxxxxxxxxx **Strategy** Call **OTC/ Exchange** Exchange

Currency U.K. Pound Sterling (GBP)

Seller of Strategy xxxxxxxxxxxxxx **Your trader** xxxxxxxxxxx

Option premium payment date as per exchange **Implied spot level** 30.92

Delta hedge Underlying **Hedge cross level** 30.92

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (GBP)	Total Prem	Spot X Size
Sold	100	1,000	15 Sep 2017	Close	32	American	Call	N/A	0.985	98,500	3,092,000
Total net premium per strategy / on whole strategy due									**GBP 0.985**	**98,500**	

Other terms

Options crossed on ICE. Delta 39% agreed. 39,000 stock crossed via ICE @ 30.92. Buyer of call sells stock, Seller of call buys stock.

Brokerage

Calculated by Basis points (Hedge cross level) **Our broker** EuroSS Consumer **Rate** 1 **Brokerage** GBP 309.2