Broker 2

Trade confirm TT019778 on trade date 21 Jun 2017

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

Trade details

Market	Eurex	**Underlying**	XXXXXXX	**Strategy**	Call	**OTC/ Exchange**	Exchange

Currency Swiss Franc (CHF)

Buyer of Strategy XXXXXXX **Your trader** XXXXXX, XXXX

Option premium payment date as per exchange **Implied spot level** 83.3

Delta hedge Underlying **Hedge cross level** 83.3

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (CHF)	Total Prem	Spot X Size
Bought	4,000	100	15 Dec 2017	Close	86	American	Call	N/A	2.14	856,000	33,320,000

Total net premium per strategy / on whole strategy due **CHF 2.14** **856,000**

Other terms

Options crossed on EUREX, delta 38% agreed, 152,000 stock crossed @ 83.30via LINK CH111656. Buyer of call sells stock, seller of call buys stock. SOCGEN sells stock.

Brokerage

Calculated by	Basis points (Implied spot)	**Our broker**	EuroSS Consumer	**Rate**	0.7	**Brokerage**	CHF 2,332.4