Trade confirm TT019728 on trade date 13 Jun 2017 **Broker 2**

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

Trade details

Market	Eurex	**Underlying**	aaaaaaaaa	**Strategy**	Risk reversal (Call over)	**OTC/ Exchange**	Exchange

Currency	Euro (EUR)		
Seller of Strategy	broker 1	**Your trader**	XXXXXXXXX
Option premium payment date	as per exchange	**Implied spot level**	101.3
Delta hedge	Underlying	**Hedge cross level**	101.3

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (EUR)	Total Prem	Spot X Size
Sold	1,000	100	15 Sep 2017	Close	110	American	Call	N/A	1	100,000	10,130,000
Bought	1,000	100	15 Sep 2017	Close	90	American	Put	N/A	0.72	72,000	10,130,000
Total net premium per strategy / on whole strategy due									**EUR 0.28**	**28,000**	

Other terms

Options crossed on EUREX, delta 33% agreed, 33,000 stock crossed @ 101.30 via LINK kv7374. Buyer of risky sells stock, seller of risky buys stock.

Brokerage

Calculated by	Basis points (Implied spot)	**Our broker**	EuroSS Consumer	**Rate**	0.7 + 0	**Brokerage**	EUR 709.1