Broker 2

Trade confirm TT019782 on trade date 21 Jun 2017

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

Trade details

Market	Eurex	**Underlying**	xxxxxxxxxxxxxx	**Strategy**	Call	**OTC/ Exchange**	Exchange
Currency	Swiss Franc (CHF)						
Buyer of Strategy	xxxxxxxxxxxxxxxxx			**Your trader**	xxxxxxxxxxxxx		
Option premium payment date	as per exchange	**Implied spot level**	83				
Delta hedge	Underlying	**Hedge cross level**	83				

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (CHF)	Total Prem	Spot X Size
Bought	1,000	100	15 Dec 2017	Close	82	American	Call	N/A	3.85	385,000	8,300,000
Total net premium per strategy / on whole strategy due									**CHF 3.85**	**385,000**	

Other terms

Options crossed on EUREX, delta 55% agreed, 55,000 stock crossed @ 83 via LINK CH111656. Buyer of call sells stock, seller of call buys stock.

Brokerage

Calculated by	Basis points (Implied spot)	**Our broker**	EuroSS Consumer	**Rate**	0.7	**Brokerage**	CHF 581