Broker2

**Trade confirm XXXXXX on trade date 04 May 2017**

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

## Trade details

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| **Market** | XXXX | **Underlying** | XXXXXX | **Strategy** | Calendar call spread | **OTC/ Exchange** | Exchange |
| **Currency** | Euro (EUR) | | | | | | |
| **Buyer of Strategy** | XXXX | **Your trader** | XXXXXX | | | | |
| **Option premium payment date** | 2 business days | **Implied spot level** | 134.3 | | | | |
| **Delta hedge** | Future | **Hedge cross level** | 134.3 | | | | |

| You | No. Units | Multiplier | Maturity | Settlement | Str/Ctct Price | Style | Instrument | % Premium | Prem/Ins (EUR) | Total Prem | Spot X Size |
|---|---|---|---|---|---|---|---|---|---|---|---|
| Bought | 3,000 | 50 | 15 Sep 2017 | Close | 145 | European | Call | N/A | 3.3 | 495,000 | 20,145,000 |
| Sold | 3,000 | 50 | 16 Jun 2017 | Close | 145 | European | Call | N/A | 0.85 | 127,500 | 20,145,000 |
| **Total net premium per strategy / on whole strategy due** | | | | | | | | | **EUR 2.45** | **367,500** | |

## Other terms

Delta 15% agreed on the XXX. 450 XXXXX @ 134.30. Buyer of call cal sells futures, seller of call cal buys futures.

## Brokerage

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| **Calculated by** | Per contract | **Our broker** | XXXXX | **Rate** | 0.5 + 0 | **Brokerage** | EUR 1,500 |