Trade confirm EH044742 on trade date 22 Jun 2017 **Broker 2**

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

Trade details

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

Currency U.K. Pound Sterling (GBP)

Buyer of Strategy Broker 1 **Your trader** XXXXXXXXX

Option premium payment date As per exchange **Implied spot level** 2.075

Delta hedge Underlying **Hedge cross level** 2.075

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (GBP)	Total Prem	Spot X Size
Bought	1,500	1,000	18 Aug 2017	Close	2.2	American	Call	N/A	0.02	30,000	3,112,500
Total net premium per strategy / on whole strategy due									**GBP 0.02**	**30,000**	

Other terms

Delta 24% agreed. 360,000 stock crossed @ 2.075 via ICE Clear Europe, Crest Code KLJUAA. Buyer of the call sells stock. Seller of the call buys stock. XXX sells stock.

Brokerage

Calculated by	Basis points (Implied spot)	**Our broker**	EuroSS Consumer	**Rate**	1	**Brokerage**	GBP 311.25