Broker 2

Trade confirm TT019728 on trade date 13 Jun 2017

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

Trade details

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

Currency Euro (EUR)

Seller of Strategy XXXXXXX **Your trader** XXXXXXX, XXXX

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