Broker 2

Trade confirm EH044616 on trade date 09 Jun 2017

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

Trade details

Market	Eurex	**Underlying**	CCCCCc	**Strategy**	Call Spread	**OTC/ Exchange**	Exchange

Currency Euro (EUR)

Seller of Strategy XXXXXX | **Your trader** XXXXXX,XXXX

Option premium payment date 2 business days | **Implied spot level** 132.5

Delta hedge Future | **Hedge cross level** 132.5

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (EUR)	Total Prem	Spot X Size
Sold	2,000	50	16 Jun 2017	Close	135	European	Call	N/A	0.75	75,000	13,250,000
Bought	2,000	50	16 Jun 2017	Close	140	European	Call	N/A	0.2	20,000	13,250,000

Total net premium per strategy / on whole strategy due **EUR 0.55** **55,000**

Other terms

Delta 24% agreed. 480 JUN futures @ 132.50. Buyer of call spread sells futures, seller of call spread buys futures.

Brokerage

Calculated by Per contract | **Our broker** EuroSS Consumer | **Rate** 0.5 + 0 | **Brokerage** EUR 1,000