Trade confirm EH044647 on trade date 13 Jun 2017 **Broker 2**

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

Trade details

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

Currency Euro (EUR)

Seller of Strategy broker 1 **Your trader** xxxxxxxxxx

Option premium payment date 2 business days **Implied spot level** 132

Delta hedge Future **Hedge cross level** 132

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	0.3	30,000	13,200,000
Bought	2,000	50	16 Jun 2017	Close	137.5	European	Call	N/A	0.1	10,000	13,200,000

Total net premium per strategy / on whole strategy due **EUR 0.2** **20,000**

Other terms

Delta 12% agreed. 240 JUN futures @ 132. 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