Trade confirm TT019588 on trade date 26 May 2017 **Broker 2**

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

Trade details

Market	Eurex	**Underlying**	AAAAAA	**Strategy**	Call	**OTC/ Exchange**	Exchange
Currency	Swiss Franc (CHF)						
Seller of Strategy	broker 1			**Your trader**	XXXXX		
Option premium payment date	as per exchange	**Implied spot level**	267.5				
Delta hedge	Underlying	**Hedge cross level**	267.5				

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (CHF)	Total Prem	Spot X Size
Sold	250	100	16 Jun 2017	Close	265	American	Call	N/A	5.35	133,750	6,687,500

Total net premium per strategy / on whole strategy due **CHF 5.35** **133,750**

Other terms

Options crossed on EUREX. Delta 60% agreed. 15,000 stock crossed via Link (CH111656) @ 267.50. Buyer of call sells stock, Seller of call buys stock. XXX buys stock.

Brokerage

Calculated by	Basis points (Implied spot)	**Our broker**	EuroSS Consumer	**Rate**	0.7	**Brokerage**	CHF 468.125