Trade confirm SW024269 on trade date 02 May 2017

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

Trade details

Market Eurex **Underlying** SMI® Options SMI® (OSMI) **Strategy** Straddle spread **OTC/ Exchange** Exchange

Currency Swiss Franc (CHF)

Seller of Strategy xxxxxxxxx **Your trader** xxxxxxxxxxxx

Option premium payment date **Implied spot level** 8,790

Delta hedge Underlying **Hedge cross level** 8,790

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (CHF)	Total Prem	Spot X Size
Sold	100	10	21 Dec 2018	N/A	8,800	European	Call	N/A	473.2	473,200	8,790,000
Sold	100	10	21 Dec 2018	N/A	8,800	European	Put	N/A	821.8	821,800	8,790,000
Bought	100	10	15 Dec 2017	N/A	8,800	European	Call	N/A	345.3	345,300	8,790,000
Bought	100	10	15 Dec 2017	N/A	8,800	European	Put	N/A	384.7	384,700	8,790,000
Total net premium per strategy / on whole strategy due									**CHF 565**	**565,000**	

Other terms

DELTA 11 you SELL 11June SMI futures @ 8790.

Brokerage

Calculated by Per contract **Our broker** SMI **Rate** 1 + 1 + 0 + 0 **Brokerage** CHF 200