Broker 2

Trade confirm SW024477 on trade date 09 Jun 2017

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

Trade details

Market	Eurex	**Underlying**	xxxxxxxxxxxxxxx	**Strategy**	Synthetic	**OTC/ Exchange**	Exchange

Currency Swiss Franc (CHF)

Seller of Strategy xxxxxxxxxxxxxxx **Your trader** xxxxxxxxxxxxxx

Option premium payment date **Implied spot level** 8,800

Delta hedge Underlying **Hedge cross level** 8,800

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (CHF)	Total Prem	Spot X Size
Sold	400	10	15 Dec 2017	N/A	8,800	European	Call	N/A	321.3	1,285,200	35,200,000
Bought	400	10	15 Dec 2017	N/A	8,800	European	Put	N/A	369.3	1,477,200	35,200,000

Total net premium per strategy / on whole strategy due **CHF -48** **-192,000**

Other terms

you BUY 400 June SMI futures @ 8800

Brokerage

Calculated by	Per contract	**Our broker**	SMI	**Rate**	1 + 0	**Brokerage**	CHF 400