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** XXXXXXX **Strategy** Synthetic **OTC/ Exchange** Exchange

Currency Swiss Franc (CHF)

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

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