Trade confirm SW024409 on trade date 24 May 2017 **Broker 2**

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

Trade details

Market Eurex **Underlying** AAAA **Strategy** Straddle **OTC/ Exchange** Exchange

Currency Swiss Franc (CHF)

Seller of Strategy Broker 1 **Your trader** xxxxxxxxxxxx

Option premium payment date **Implied spot level** 9,030

Delta hedge Underlying **Hedge cross level** 9,030

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (CHF)	Total Prem	Spot X Size
Sold	200	10	15 Dec 2017	N/A	9,000	European	Call	N/A	352.5	705,000	18,060,000
Sold	200	10	15 Dec 2017	N/A	9,000	European	Put	N/A	361.5	723,000	18,060,000

Total net premium per strategy / on whole strategy due **CHF 714** **1,428,000**

Other terms

DELTA 2. YOU BUY 4 June SMI futures @ 9030

Brokerage

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