Broker 2

Trade confirm SW024507 on trade date 13 Jun 2017

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

Trade details

Market	Eurex	**Underlying**	xxxxxxxxxxxxx	**Strategy**	Put	**OTC/ Exchange**	Exchange

Currency Swiss Franc (CHF)

Seller of Strategy xxxxxxxxxxxxxxx **Your trader** xxxxxxxxxxxxx

Option premium payment date **Implied spot level** 8,860

Delta hedge Underlying **Hedge cross level** 8,860

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (CHF)	Total Prem	Spot X Size
Sold	300	10	15 Dec 2017	N/A	8,800	European	Put	N/A	330	990,000	26,580,000
Total net premium per strategy / on whole strategy due									**CHF 330**	**990,000**	

Other terms

DELTA 47. you SELL 141 JUNE SMI futures @ 8860

Brokerage

Calculated by	Per contract	**Our broker**	SMI	**Rate**	1	**Brokerage**	CHF 300