Broker 2

Trade confirm SW024003 on trade date 08 Mar 2017

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

Trade details

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

Currency	Swiss Franc (CHF)		
Seller of Strategy	XXXXXXXXXX	**Your trader**	XXXXXXXXXXX
Option premium payment date		**Implied spot level**	8,580
Delta hedge	Underlying	**Hedge cross level**	8,580

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	7,800	European	Put	N/A	240	480,000	17,160,000

Total net premium per strategy / on whole strategy due **CHF 240** **480,000**

Other terms

delta 29. you SELL 58 March Smi futures :@ 8580

Brokerage

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