

Trade confirm SW024556 on trade date 30 Jun 2017

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

Trade details												
Market	Eurex	Underlying			XXXXXXx			Strategy	Call	OTC/ Exchange	Exchange	
Currency	Swiss Franc (CHF)											
Buyer of Strategy	XXXXXX			Your trader		XXXXXXX, XXXX						
Option premium payment date				Implied spot level		8,940						
Delta hedge	Underlying			Hedge cross level		8,940						
You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct	Price	Style	Instrument	% Premium	Prem/Ins (CHF)	Total Prem	Spot X Size
Bought	300	10	21 Jul 2017	N/A		9,000	European	Call	N/A	89	267,000	26,820,000
Total net premium per strategy / on whole strategy due										CHF 89	267,000	
Other terms												
DELTA 47. you SELL 141 Sep SMI futures @ 8940												
Brokerage												
Calculated by	Per contract	Our broker		SMI	Rate		1	Brokerage		CHF 300		