Broker 2

Trade confirm SW024531 on trade date 19 Jun 2017

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

Trade details

Market	Eurex	**Underlying**	CCCCCCc	**Strategy**	Calendar call spread	**OTC/ Exchange**	Exchange
Currency	Swiss Franc (CHF)						
Seller of Strategy	RRRRRRR	**Your trader**	XXXXXX, XXXX				
Option premium payment date		**Implied spot level**	8,980				
Delta hedge	Underlying	**Hedge cross level**	8,980				

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	9,050	European	Call	N/A	269.5	808,500	26,940,000
Bought	300	10	21 Jul 2017	N/A	9,050	European	Call	N/A	72	216,000	26,940,000
Total net premium per strategy / on whole strategy due									**CHF 197.5**	**592,500**	

Other terms

DELTA 6. you BUY 18 SEP SMI futures@ 8980

Brokerage

Calculated by	Per contract	**Our broker**	SMI	**Rate**	1 + 0	**Brokerage**	CHF 300