Broker 2

Trade confirm TT019659 on trade date 06 Jun 2017

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

Trade details

Market	Euronext Paris	**Underlying**	xxxxxxxxxxxxx	**Strategy**	Calendar put spread	**OTC/ Exchange**	Exchange

Currency Euro (EUR)

Buyer of Strategy xxxxxxxxxxxxx **Your trader** xxxxxxxxxxxxx

Option premium payment date as per exchange **Implied spot level** 46.6

Delta hedge Underlying **Hedge cross level** 46.6

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (EUR)	Total Prem	Spot X Size
Bought	750	100	21 Jul 2017	Close	46	American	Put	N/A	1.4	105,000	3,495,000
Sold	750	100	16 Jun 2017	Close	46	American	Put	N/A	0.76	57,000	3,495,000
Total net premium per strategy / on whole strategy due									**EUR 0.64**	**48,000**	

Other terms

Options crossed on MONEP. Delta 3% agreed on the JUL. 2,250 stock crossed via Link @ 46.60. Buyer of put cal buys stock, Seller of put cal sells stock. SOCGEN buys stock.

Brokerage

Calculated by	Basis points (Implied spot)	**Our broker**	EuroSS Consumer	**Rate**	0.7 + 0	**Brokerage**	EUR 244.65