Broker 2

Trade confirm SW024079 on trade date 16 Mar 2017

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

Trade details

Market Eurex **Underlying** SMI® Options SMI® (OSMI) **Strategy** Put **OTC/ Exchange** Exchange

Currency Swiss Franc (CHF)

Seller of Strategy Société Générale, Paris **Your trader** xxxxxxxxxxx

Option premium payment date **Implied spot level** 8,670

Delta hedge Underlying **Hedge cross level** 8,670

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (CHF)	Total Prem	Spot X Size
Sold	600	10	15 Sep 2017	N/A	8,000	European	Put	N/A	182.5	1,095,000	52,020,000
Total net premium per strategy / on whole strategy due									**CHF 182.5**	**1,095,000**	

Other terms

DELTA 28. you sell 168 SMI MARCH futures @ 8670

Brokerage

Calculated by Per contract **Our broker** SMI **Rate** 1 **Brokerage** CHF 600