Broker 2

Trade confirm SW024497 on trade date 13 Jun 2017

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

Trade details

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

Currency Swiss Franc (CHF)

Buyer of Strategy Société Générale, Paris **Your trader** XXXXXX, XXXX

Option premium payment date **Implied spot level** 8,850

Delta hedge Underlying **Hedge cross level** 8,850

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (CHF)	Total Prem	Spot X Size
Bought	100	10	15 Sep 2017	N/A	8,850	European	Call	N/A	199	199,000	8,850,000
Sold	100	10	15 Sep 2017	N/A	8,850	European	Put	N/A	217.2	217,200	8,850,000
Total net premium per strategy / on whole strategy due									**CHF -18.2**	**-18,200**	

Other terms

you SELL 100 JUNE SMI futures @ 8850

Brokerage

Calculated by Per contract **Our broker** SMI **Rate** 1 + 0 **Brokerage** CHF 100