Broker 2

Trade confirm SW024162 on trade date 07 Apr 2017

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

Trade details

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

Currency Swiss Franc (CHF)

Buyer of Strategy Societe Generale, London **Your trader** xxxxxxxxxxxx

Option premium payment date **Implied spot level** 8,490

Delta hedge Underlying **Hedge cross level** 8,490

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (CHF)	Total Prem	Spot X Size
Bought	200	10	19 May 2017	N/A	8,200	European	Put	N/A	63.9	127,800	16,980,000
Sold	200	10	21 Apr 2017	N/A	8,550	European	Put	N/A	60.9	121,800	16,980,000

Total net premium per strategy / on whole strategy due **CHF 3** **6,000**

Other terms

Delta 25 Agreed, Sell 50 Jun 17 F @ 8490

Brokerage

Calculated by Per contract **Our broker** SMI **Rate** 0.5 + 0 **Brokerage** CHF 100