Trade confirm TT019782 on trade date 21 Jun 2017

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

Trade details

Market Eurex **Underlying** Nestlé Equity Options (NESN) **Strategy** Call **OTC/ Exchange** Exchange

Currency Swiss Franc (CHF)

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

Option premium payment date as per exchange **Implied spot level** 83

Delta hedge Underlying **Hedge cross level** 83

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (CHF)	Total Prem	Spot X Size
Bought	1,000	100	15 Dec 2017	Close	82	American	Call	N/A	3.85	385,000	8,300,000

Total net premium per strategy / on whole strategy due **CHF 3.85** **385,000**

Other terms

Options crossed on EUREX, delta 55% agreed, 55,000 stock crossed @ 83 via LINK CH111656. Buyer of call sells stock, seller of call buys stock.

Brokerage

Calculated by Basis points (Implied spot) **Our broker** EuroSS Consumer **Rate** 0.7 **Brokerage** CHF 581