Broker 2

Trade confirm TT019761 on trade date 16 Jun 2017

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

Trade details

Market	Eurex	**Underlying**	Siemens Equity Options (SIE)	**Strategy**	Synthetic	**OTC/ Exchange**	Exchange

Currency Euro (EUR)

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

Option premium payment date as per exchange **Implied spot level** 126

Delta hedge Underlying **Hedge cross level** 126

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (EUR)	Total Prem	Spot X Size
Sold	3,000	100	15 Sep 2017	Close	130	American	Call	N/A	3.44	1,032,000	37,800,000
Bought	3,000	100	15 Sep 2017	Close	130	American	Put	N/A	7.58	2,274,000	37,800,000
Total net premium per strategy / on whole strategy due									**EUR -4.14**	**-1,242,000**	

Other terms

Options crossed on EUREX, delta 100% agreed, 300,000 stock crossed @ 126 via LINK kv7374. Buyer of synthetic buys stock, seller of synthetic sells stock. SOCGEN buys stock.

Brokerage

Calculated by	Basis points (Implied spot)	**Our broker**	EuroSS Consumer	**Rate**	0.7 + 0	**Brokerage**	EUR 2,646