Trade confirm TT019339 on trade date 19 Apr 2017

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

Trade details

Market Eurex

Underlying EURO STOXX® Banks Options EURO STOXX® Sector Index Options (OESB)

Strategy Synthetic

OTC/ Exchange Exchange

Currency Euro (EUR)

Seller of Strategy Société Générale, Paris

Your trader xxxxxxxxxxx

Option premium payment date as per exchange

Implied spot level 120

Delta hedge Underlying

Hedge cross level 120

You	No. Units	Multiplier	Maturity	Settlement	Str/Ctct Price	Style	Instrument	% Premium	Prem/Ins (EUR)	Total Prem	Spot X Size
Sold	3,000	50	21 Apr 2017	Close	120	European	Call	N/A	2.8	420,000	18,000,000
Bought	3,000	50	21 Apr 2017	Close	120	European	Put	N/A	0.05	7,500	18,000,000

Total net premium per strategy / on whole strategy due **EUR 2.75** **412,500**

Other terms

Delta 100% agreed. 3,000 JUN futures crossed @ 120. Buyer of synthetic sells futures, Seller of synthetic buys futures. SOCGEN buys futures.

Brokerage

Calculated by Per contract

Our broker EuroSS Consumer

Rate 0.5 + 0

Brokerage EUR 1,500