

Broker 4

We wish to confirm the following transaction which was executed for your account and risk today:

Client: Societe Generale Paris | Trader: Trader4@sg.com

Broker 4 confirm no:	746253	Option Style:	European
Trade Date:	15-Jun-17		
Trade Type:	OTC	Delta:	100%
Underlying:	Xxxxxx_Xxxxxxxx	Delta Type:	Forward
Code:	NDEUSKO		
Counterparty:	Xxxxxx_Xxxxxxxx		

Comment: NDEUSKO Jun17/Sep17 Roll @ 0.51%

Settlement Type:	Cash Settlement		
Settlement Terms:	T + 2	Settlement Price:	Official Cash Close
Currency:	USD		

Underlying	Buy/Sell	Contracts	Call/Put	Expiry	Strike	Price
Synthetic FWD	Buy	13,050	Call	15 Sep 2017	770.30864	1
	Sell	13,050	Put	15 Sep 2017	770.30864	1
Notional: USD 10 052 527.75						

HEDGE DETAILS:	
Hedge Type:	Forward
Hedge Amount:	You sell 13050 NDEUSKO 16-Jun-17 766.4 European Call @ USD 1.0 You buy 13050 NDEUSKO 16-Jun-17 766.4 European Put @ USD 1.0

Brokerage Fee:

Total Brokerage Fee: USD 503  
OperBroker4@sg.com