

Trade Confirmation

FROM

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TO

Oper5
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Listed Trade Confirmation for HSCEI - Local strike and local settlement

Non-Swapswire Trade

Trade Ref	0000075660/1/B	Underlying	HSCEI
Trade Date	03 February 2017	Strategy	European Straddle (Put)
Commencement Date	03 February 2017	Delta %	14.00

Description	DEC17 10000 Straddle
Price	1,557.0000

Future Ref (HKD)	9,675.000000
Implied Spot Ref (HKD)	9,675.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	1,000	DEC 17 (12/28/2017)	10,000.000000	CALL	557.000000	27,850,000.00
Buy	1,000	DEC 17 (12/28/2017)	10,000.000000	PUT	1,000.000000	50,000,000.00

Notional Amount (HKD)	483,750,000.00
Total Premium (HKD)	77,850,000.00

Trade Hedge for Societe Generale, Paris	BUY 140 Future Exp - FEB 17 (2/27/2017) @ 9,675.0000
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Settlement Details

Cash settlement with T+1.

Other Terms

The H-shares Index Futures Final Settlement Price is determined by taking the H-Share Index EAS system.

Total Commission (HKD)	29,025.00
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