

T.F.S. Derivatives HK Limited

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Phone XXXXX XXXXX
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To:

Jonathan Moldovan / Sofiane Maayoufi
Societe Generale Securities (North Pacific)
Ltd.

OFF-AUCTION TRADE

TRADE EXECUTED ON SGX EXCHANGE

14-Jan-2016

FINAL TRADE CONFIRMATION

Deal Number 107554

We wish to confirm the following transaction which was arranged for your account and risk

Buyer

Societe Generale Securities (North Pacific) Ltd.
Jonathan Moldovan / Sofiane Maayoufi

Seller

Trade Date

14-Jan-16

Underlying

Nikkei 225 Index

Product

European Style December 2016 SQ 15000/21000 Risk Reversal (put over)

Execution time

10:00 JST

Expiration Size

9-Dec-16

/ Premium

200 lots at 545 JPY

Breakdown

buy	200 lots	at	845 JPY	December 2016 SQ 15000 Put
sell	200 lots	at	300 JPY	December 2016 SQ 21000 Call

Future Setting

17,200 March 2016 SGX Nikkei 225 Index Futures 17,200

Reference

43.00%

Delta / Hedge

buy 86 lots March 2016 SGX Nikkei 225 Index Futures

Both counterparties shall apply the conditions of trading on SGX.
Automatic exercise at expiry.

Settlement

38,700 yen

Brokerage

An invoice will be sent separately to you at the end of the month. Thank you for this trade!
Please notify TFS Derivatives HK Ltd. immediately if any of the details on this confirmation are incorrect