

Broker5

Trade Confirmation

FROM

The Honorable Charles W. Anderson
(Dear Mr. Ambassador:)
Department of State
2050 Bamako Place
Washington, DC 20521-2050

TO

Oper5
SG BLR

Email: Operbrokers5@sg.com

Listed Trade Confirmation for HSCEI - Local strike and local settlement

Non-Swapswire Trade

Trade Ref	0000075485/1/B	Underlying	HSCEI
Trade Date	01 February 2017	Strategy	European Straddle (Put)
Commencement Date	01 February 2017	Delta %	2.00

Description	APR17 9800 Straddle
Price	622.0000

Future Ref (HKD)	9,725.000000
Implied Spot Ref (HKD)	9,725.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	500	APR 17 (4/27/2017)	9,800.000000	CALL	292.000000	7,300,000.00
Buy	500	APR 17 (4/27/2017)	9,800.000000	PUT	330.000000	8,250,000.00

Notional Amount (HKD)	243,125,000.00
Total Premium (HKD)	15,550,000.00

Trade Hedge for Societe Generale, Paris	BUY 10 Future Exp - FEB 17 (2/27/2017) @ 9,725.00
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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)	14,587.00
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