

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 0000076178/1/B  
Trade Date 10 February 2017  
Commencement Date 10 February 2017

Underlying HSCEI  
Strategy European 1x1.5 Put Spread  
Delta % 18.00

Description DEC18 10000 7600 1x1.5 PS  
Price 642.0000

Future Ref (HKD) 10,175.000000  
Implied Spot Ref (HKD) 10,175.000000

#### Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	600	DEC 18 (12/28/2018)	10,000.000000	PUT	1,263.000000	37,890,000.00
Sell	900	DEC 18 (12/28/2018)	7,600.000000	PUT	414.000000	18,630,000.00

Notional Amount (HKD) 305,250,000.00 for the DEC18 10000 Put , 457,875,000.00 for the DEC18 7600 Put  
Total Premium (HKD) 19,260,000.00

Trade Hedge for Societe Generale, Paris BUY 108 Future Exp - FEB 17 (2/27/2017) @ 10,175.0000

#### 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) 9,157.00