

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	0000072147/1/B	Underlying	HSCEI
Trade Date	02 December 2016	Strategy	European Calendar Put Spread
Commencement Date	02 December 2016	Delta %	8.00
		Description	DEC16 MAR17 9600 Calendar Put Spread
		Price	234.0000

Future Ref (HKD)	9,850.000000
Implied Spot Ref (HKD)	9,850.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	500	MAR 17 (3/30/2017)	9,600.000000	PUT	366.000000	9,150,000.00
Sell	500	DEC 16 (12/29/2016)	9,600.000000	PUT	132.000000	3,300,000.00

Notional Amount (HKD)	246,250,000.00
Total Premium (HKD)	5,850,000.00

Trade Hedge for Societe Generale, Paris	BUY 40 Future Exp - DEC 16 (12/29/2016) @ 9,850.00
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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)	7,387.00
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