

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	0000073122/1/S	Underlying	HSCEI
Trade Date	19 December 2016	Strategy	European Risk Reversal (Call)
Commencement Date	19 December 2016	Delta %	16.00
		Description	DEC16 8800 9800 RR (Call)
		Price	-1.0000

Future Ref (HKD)	9,400.000000
Implied Spot Ref (HKD)	9,400.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Sell	500	DEC 16 (12/29/2016)	9,800.000000	CALL	10.000000	250,000.00
Buy	500	DEC 16 (12/29/2016)	8,800.000000	PUT	11.000000	275,000.00

Notional Amount (HKD)	235,000,000.00
Total Premium (HKD)	25,000.00

Trade Hedge for Societe Generale, Paris	BUY 80 Future Exp - DEC 16 (12/29/2016) @ 9,400.00
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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)	7,050.00
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