

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	0000079574/1/B
Trade Date	31 March 2017
Commencement Date	31 March 2017

Underlying	HSCEI
Strategy	European Risk Reversal (Put)
Delta %	48.00

Description	APR17 10000 10600 RR (Put)
Price	3.0000

Future Ref (HKD)	10,300.000000
Implied Spot Ref (HKD)	10,300.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	100	APR 17 (4/27/2017)	10,000.000000	PUT	63.000000	315,000.00
Sell	100	APR 17 (4/27/2017)	10,600.000000	CALL	60.000000	300,000.00

Notional Amount (HKD)	51,500,000.00
Total Premium (HKD)	15,000.00

Trade Hedge for Societe Generale, Paris	BUY 48 Future Exp - APR 17 (4/27/2017) @ 10,300.0000
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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)	1,545.00
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