

## 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	0000075628/1/B	Underlying	HSCEI
Trade Date	03 February 2017	Strategy	European Calendar Call Spread
Commencement Date	03 February 2017	Delta %	13.00
		Description	JUN17 DEC17 10400 Calendar Call Spread
		Price	256.0000

Future Ref (HKD)	9,675.000000
Implied Spot Ref (HKD)	9,675.000000

#### Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	1,000	DEC 17 (12/28/2017)	10,400.000000	CALL	386.000000	19,300,000.00
Sell	1,000	JUN 17 (6/29/2017)	10,400.000000	CALL	130.000000	6,500,000.00

Notional Amount (HKD)	483,750,000.00
Total Premium (HKD)	12,800,000.00

Trade Hedge for SG, BLR	SELL 130 Future Exp - FEB 17 (2/27/2017) @ 9,675.0000
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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)	14,512.00
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