

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	0000072881/1/B	Underlying	HSCEI
Trade Date	15 December 2016	Strategy	European Synthetic Forward (P)
Commencement Date	15 December 2016	Delta %	100.00
		Description	DEC17 Synthetic Forward
		Price	129.0000

Future Ref (HKD)	9,600.000000
Implied Spot Ref (HKD)	9,600.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	500	DEC 17 (12/28/2017)	9,600.000000	PUT	909.000000	22,725,000.00
Sell	500	DEC 17 (12/28/2017)	9,600.000000	CALL	780.000000	19,500,000.00

Notional Amount (HKD)	240,000,000.00
Total Premium (HKD)	3,225,000.00

Trade Hedge for Societe Generale, Paris BUY 500 Future Exp - DEC 16 (12/29/2016) @ 9,600.00

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)	7,200.00
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