

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

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Listed Trade Confirmation for HSCEI - Local strike and local settlement

Non-Swapswire Trade

Trade Ref	0000075975/1/B	Underlying	HSCEI
Trade Date	08 February 2017	Strategy	European 1x1.5 Put Spread
Commencement Date	09 February 2017	Delta %	12.00

Description	JUN18 9600 8000 1x1.5 PS
Price	355.0000

Future Ref (HKD)	9,975.000000
Implied Spot Ref (HKD)	9,975.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	500	JUN 18 (6/28/2018)	9,600.000000	PUT	955.000000	23,875,000.00
Sell	750	JUN 18 (6/28/2018)	8,000.000000	PUT	400.000000	15,000,000.00

Notional Amount (HKD)	249,375,000.00 for the JUN18 9600 Put , 374,062,500.00 for the JUN18 8000 Put
Total Premium (HKD)	8,875,000.00

Trade Hedge for Societe Generale, Paris	BUY 60 Future Exp - FEB 17 (2/27/2017) @ 9,975.0000
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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)	7,481.00
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