

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	0000078840/1/B	Underlying	HSCEI
Trade Date	22 March 2017	Strategy	European Straddle (Call)
Commencement Date	23 March 2017	Delta %	5.00
		Description	MAY17 10400 Straddle
		Price	665.0000

Future Ref (HKD)	10,425.000000
Implied Spot Ref (HKD)	10,425.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	120	MAY 17 (5/29/2017)	10,400.000000	CALL	345.000000	2,070,000.00
Buy	120	MAY 17 (5/29/2017)	10,400.000000	PUT	320.000000	1,920,000.00

Notional Amount (HKD)	62,550,000.00
Total Premium (HKD)	3,990,000.00

Trade Hedge for Societe Generale, Paris	SELL 6 Future Exp - MAR 17 (3/30/2017) @ 10,425.0000
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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)	3,753.00
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