

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 0000075510/1/S  
Trade Date 02 February 2017  
Commencement Date 02 February 2017

Underlying HSCEI  
Strategy European Straddle Swap  
Delta % 2.00

Description JUN17 JUN18 9600 Straddle Swap  
Price 1,062.0000

Future Ref (HKD) 9,750.000000  
Implied Spot Ref (HKD) 9,750.000000

#### Listed Options Crossed

| B/S  | No of Options | Expiry             | Strike (HKD) | C/P  | Premium per Unit (HKD) | Premium per Leg (HKD) |
|------|---------------|--------------------|--------------|------|------------------------|-----------------------|
| Sell | 2,000         | JUN 18 (6/28/2018) | 9,600.000000 | CALL | 900.000000             | 90,000,000.00         |
| Sell | 2,000         | JUN 18 (6/28/2018) | 9,600.000000 | PUT  | 1,042.000000           | 104,200,000.00        |
| Buy  | 2,000         | JUN 17 (6/29/2017) | 9,600.000000 | CALL | 420.000000             | 42,000,000.00         |
| Buy  | 2,000         | JUN 17 (6/29/2017) | 9,600.000000 | PUT  | 460.000000             | 46,000,000.00         |

Notional Amount (HKD) 975,000,000.00  
Total Premium (HKD) 106,200,000.00

Trade Hedge for Societe Generale, Paris BUY 40 Future Exp - FEB 17 (2/27/2017) @ 9,750.00

#### 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) 29,250.00