

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	0000076765/1/B	Underlying	HSCEI
Trade Date	21 February 2017	Strategy	European Vertical Put Spread
Commencement Date	21 February 2017	Delta %	35.00
		Description	JUN17 10400 9200 Put Spread
		Price	391.0000

Future Ref (HKD)	10,500.000000
Implied Spot Ref (HKD)	10,500.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	470	JUN 17 (6/29/2017)	10,400.000000	PUT	521.000000	12,243,500.00
Sell	470	JUN 17 (6/29/2017)	9,200.000000	PUT	130.000000	3,055,000.00

Notional Amount (HKD)	246,750,000.00
Total Premium (HKD)	9,188,500.00

Trade Hedge for SG, BLR	BUY 165 Future Exp - FEB 17 (2/27/2017) @ 10,500.0000
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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)	7,402.00
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