Broker5

Trade Confirmation

FROM

The Honorable Charles W. Anderson
(Dear Mr. Ambassador:)
Department of State
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Washington, DC 20521-2050

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TO

Oper5
SG BLR

Listed Trade Confirmation for HSI Index - Local strike and local settlement

Non-Swapswire Trade

Trade Ref	0000076953/1/B	Underlying	HSI Index
Trade Date	22 February 2017	Strategy	European 1x2 Call Spread
Commencement Date	22 February 2017	Delta %	17.00
		Description	SEP17 24000 26600 1x2 CS
		Price	475.0000

Future Ref (HKD)	24,075.000000
Implied Spot Ref (HKD)	24,075.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	300	SEP 17 (9/28/2017)	24,000.000000	CALL	1,015.000000	15,225,000.00
Sell	600	SEP 17 (9/28/2017)	26,600.000000	CALL	270.000000	8,100,000.00

Notional Amount (HKD)	361,125,000.00 for the SEP17 24000 Call , 722,250,000.00 for the SEP17 26600 Call
Total Premium (HKD)	7,125,000.00

Trade Hedge for Societe Generale, Paris — SELL 51 Future Exp - FEB 17 (2/27/2017) @ 24,075.0000

Settlement Details

Cash settlement with T+1.

Other Terms

The Hang Seng Index Futures Final Settlement Price is determined by taking the Hang Seng Index EAS system.

Total Commission (HKD) 10,834.00