Trade Confirmation

FROM	TO
The Honorable Charles W. Anderson (Dear Mr. Ambassador) Department of State 2050 Bamako Place Washington, DC 20521-2050 Operbrokers5@sg.com	Oper 5 SG BLR

Listed Trade Confirmation for HSCEI - Local strike and local settlement

Non-Swapswire Trade

Trade Ref	0000079992/1/B	Underlying	xxxxx
Trade Date	07 April 2017	Strategy	European Straddle Swap
Commencement Date	07 April 2017	Delta %	17.00
		Description	SEP17 DEC18 10400 Straddle Swap
		Price	1,090.0000

Future Ref (HKD)	10,225.000000
Implied Spot Ref (HKD)	10,225.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	100	DEC 18 (12/28/2018)	10,400.000000	CALL	800.000000	4,000,000.00
Buy	100	DEC 18 (12/28/2018)	10,400.000000	PUT	1,370.000000	6,850,000.00
Sell	100	SEP 17 (9/28/2017)	10,400.000000	CALL	300.000000	1,500,000.00
Sell	100	SEP 17 (9/28/2017)	10,400.000000	PUT	780.000000	3,900,000.00

Notional Amount (HKD)	51,125,000.00
Total Premium (HKD)	5,450,000.00
Trade Hedge for Societe Generale, Paris	SELL 17 Future Exp - APR 17 (4/27/2017) @ 10,225.0000

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)	1,534.00

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