

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 0000075960/1/B
Trade Date 08 February 2017
Commencement Date 09 February 2017

Underlying HSCEI
Strategy European Straddle (Call)

Description APR17 10000 Straddle
Price 646.0000

Future Ref (HKD) 9,950.000000
Implied Spot Ref (HKD) 9,950.000000

Listed Options Crossed

| B/S | No of Options | Expiry | Strike (HKD) | C/P | Premium per Unit (HKD) | Premium per Leg (HKD) |
|-----|---------------|--------------------|---------------|------|------------------------|-----------------------|
| Buy | 100 | APR 17 (4/27/2017) | 10,000.000000 | CALL | 323.000000 | 1,615,000.00 |
| Buy | 100 | APR 17 (4/27/2017) | 10,000.000000 | PUT | 323.000000 | 1,615,000.00 |

Notional Amount (HKD) 49,750,000.00
Total Premium (HKD) 3,230,000.00

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 Commision (HKD) 2,985.00