Trade Confirmation

FROM
The Honorable Charles W. Anderson
(Dear Mr. Ambassador)
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TO
Oper 5
SG BLR

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

Non-Swapswire Trade

Trade Ref	0000074351/1/S	Underlying	XXXXX
Trade Date	11 January 2017	Strategy	European Call
Commencement Date	11 January 2017	Delta %	46.00

Description	FEB17 23000 Call
Price	388.0000

Future Ref (HKD)	22,925.000000
Implied Spot Ref (HKD)	22,925.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Sell	100	FEB 17 (2/27/2017)	23,000.000000	CALL	388.000000	1,940,000.00

Notional Amount (HKD)	114,625,000.00
Total Premium (HKD)	1,940,000.00

Trade Hedge for Societe Generale, Paris	BUY 46 Future Exp - JAN 17 (1/26/2017) @ 22,925.00

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)	3,439.00