

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	0000078236/1/B
Trade Date	14 March 2017
Commencement Date	14 March 2017

Underlying	HSCEI
Strategy	European Put
Delta %	3.00

Description	DEC17 6000 Put
Price	35.0000

Future Ref (HKD)	10,275.000000
Implied Spot Ref (HKD)	10,275.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	500	DEC 17 (12/28/2017)	6,000.000000	PUT	35.000000	875,000.00

Notional Amount (HKD)	256,875,000.00
Total Premium (HKD)	875,000.00

Trade Hedge for Societe Generale, Paris	BUY 15 Future Exp - MAR 17 (3/30/2017) @ 10,275.0000
---	--

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)	7,706.00
------------------------	----------