

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 0000079973/1/S  
Trade Date 07 April 2017  
Commencement Date 07 April 2017

Underlying HSCEI  
Strategy European Straddle Swap  
Delta % 3.00

Description APR17 MAY17 10200 Straddle Swap  
Price 220.0000

Future Ref (HKD) 10,175.000000  
Implied Spot Ref (HKD) 10,175.000000

## Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Sell	500	MAY 17 (5/29/2017)	10,200.000000	CALL	280.000000	7,000,000.00
Sell	500	MAY 17 (5/29/2017)	10,200.000000	PUT	240.000000	6,000,000.00
Buy	500	APR 17 (4/27/2017)	10,200.000000	CALL	160.000000	4,000,000.00
Buy	500	APR 17 (4/27/2017)	10,200.000000	PUT	140.000000	3,500,000.00

Notional Amount (HKD) 254,375,000.00  
Total Premium (HKD) 5,500,000.00

Trade Hedge for Societe Generale, Paris BUY 15 Future Exp - APR 17 (4/27/2017) @ 10,175.0000

## 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) 7,631.00