

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

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Listed Trade Confirmation for HSCEI - Local strike and local settlement

Non-Swapswire Trade

Trade Ref	0000074877/1/B	Underlying	HSCEI
Trade Date	20 January 2017	Strategy	European Put Butterfly
Commencement Date	20 January 2017	Delta %	20.00
		Description	JAN17 9800 9600 9400 Put Butterfly
		Price	62.0000

Future Ref (HKD)	9,725.000000
Implied Spot Ref (HKD)	9,725.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	350	JAN 17 (1/26/2017)	9,800.000000	PUT	114.000000	1,995,000.00
Sell	700	JAN 17 (1/26/2017)	9,600.000000	PUT	30.000000	1,050,000.00
Buy	350	JAN 17 (1/26/2017)	9,400.000000	PUT	8.000000	140,000.00

Notional Amount (HKD)	170,187,500.00
Total Premium (HKD)	1,085,000.00

Trade Hedge for Societe Generale, Paris	BUY 70 Future Exp - JAN 17 (1/26/2017) @ 9,725.00
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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)	5,106.00
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