

## 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 0000078618/1/B  
Trade Date 20 March 2017  
Commencement Date 20 March 2017

Underlying HSCEI  
Strategy European Straddle Swap

Description JUN17 SEP17 10400 Straddle Swap  
Price 363.0000

Future Ref (HKD) 10,500.000000  
Implied Spot Ref (HKD) 10,500.000000

#### Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	50	SEP 17 (9/28/2017)	10,400.000000	CALL	470.000000	1,175,000.00
Buy	50	SEP 17 (9/28/2017)	10,400.000000	PUT	653.000000	1,632,500.00
Sell	50	JUN 17 (6/29/2017)	10,400.000000	CALL	336.000000	840,000.00
Sell	50	JUN 17 (6/29/2017)	10,400.000000	PUT	424.000000	1,060,000.00

Notional Amount (HKD) 26,250,000.00  
Total Premium (HKD) 907,500.00

#### 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 Commission (HKD) 788.00