

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 0000078772/1/B
Trade Date 22 March 2017
Commencement Date 22 March 2017

Underlying HSCEI
Strategy European Straddle Swap
Delta % 6.00

Description APR17 DEC17 10600 Straddle Swap
Price 1,046.0000

Future Ref (HKD) 10,475.000000
Implied Spot Ref (HKD) 10,475.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	100	DEC 17 (12/28/2017)	10,600.000000	CALL	540.000000	2,700,000.00
Buy	100	DEC 17 (12/28/2017)	10,600.000000	PUT	976.000000	4,880,000.00
Sell	100	APR 17 (4/27/2017)	10,600.000000	CALL	150.000000	750,000.00
Sell	100	APR 17 (4/27/2017)	10,600.000000	PUT	320.000000	1,600,000.00

Notional Amount (HKD) 52,375,000.00
Total Premium (HKD) 5,230,000.00

Trade Hedge for Societe Generale, Paris SELL 6 Future Exp - MAR 17 (3/30/2017) @ 10,475.0000

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) 1,571.00