

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	0000076886/1/B	Underlying	HSCEI
Trade Date	22 February 2017	Strategy	European Put
Commencement Date	22 February 2017	Delta %	1.50
		Description	DEC17 5000 Put
		Price	21.0000

Future Ref (HKD)	10,450.000000
Implied Spot Ref (HKD)	10,450.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	1,000	DEC 17 (12/28/2017)	5,000.000000	PUT	21.000000	1,050,000.00

Notional Amount (HKD)	522,500,000.00
Total Premium (HKD)	1,050,000.00

Trade Hedge for Societe Generale, Paris BUY 15 Future Exp - FEB 17 (2/27/2017) @ 10,450.0000

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)	15,675.00
------------------------	-----------