

Trade Confirmation

FROM

The Honorable Charles W. Anderson (Dear Mr. Ambassador:)
Department of State
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TO

Oper5
SG BLR

Listed Trade Confirmation for HSCEI - Local strike and local settlement

Non-Swapswire Trade

Trade Ref 0000076469/1/B
Trade Date 16 February 2017
Commencement Date 16 February 2017

Underlying HSCEI
Strategy European Straddle (Call)

Description DEC17 10400 Straddle
Price 1,651.0000

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	100	DEC 17 (12/28/2017)	10,400.000000	CALL	751.000000	3,755,000.00
Buy	100	DEC 17 (12/28/2017)	10,400.000000	PUT	900.000000	4,500,000.00

Notional Amount (HKD) 52,500,000.00
Total Premium (HKD) 8,255,000.00

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) 3,150.00