

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

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Listed Trade Confirmation for HSCEI - Local strike and local settlement

Non-Swapswire Trade

Trade Ref	0000073087/1/S	Underlying	HSCEI
Trade Date	19 December 2016	Strategy	European 1x1.5 Calendar Put Spread
Commencement Date	19 December 2016	Delta %	6.00
		Description	JAN17 DEC16 9200 1x1.5 PS
		Price	77.0000

Future Ref (HKD)	9,375.000000
Implied Spot Ref (HKD)	9,375.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Sell	200	JAN 17 (1/26/2017)	9,200.000000	PUT	164.000000	1,640,000.00
Buy	300	DEC 16 (12/29/2016)	9,200.000000	PUT	58.000000	870,000.00

Notional Amount (HKD)	93,750,000.00 for the JAN17 9200 Put , 140,625,000.00 for the DEC16 9200 Put
Total Premium (HKD)	770,000.00

Trade Hedge for Societe Generale, Paris	BUY 12 Future Exp - DEC 16 (12/29/2016) @ 9,375.00
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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)	2,812.00
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