

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	0000074565/1/B	Underlying	HSCEI
Trade Date	16 January 2017	Strategy	European Straddle (Put)
Commencement Date	16 January 2017	Delta %	4.00

Description	APR17 9800 Straddle
Price	773.0000

Future Ref (HKD)	9,675.000000
Implied Spot Ref (HKD)	9,675.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	100	APR 17 (4/27/2017)	9,800.000000	CALL	340.000000	1,700,000.00
Buy	100	APR 17 (4/27/2017)	9,800.000000	PUT	433.000000	2,165,000.00

Notional Amount (HKD)	48,375,000.00
Total Premium (HKD)	3,865,000.00

Trade Hedge for Societe Generale, Paris BUY 4 Future Exp - JAN 17 (1/26/2017) @ 9,675.00

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)	2,902.00
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