

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	0000073568/1/S	Underlying	HSCEI
Trade Date	23 December 2016	Strategy	European Straddle (Call)
Commencement Date	28 December 2016	Delta %	2.00

Description	JUN18 9200 Straddle
Price	2,068.0000

Future Ref (HKD)	9,150.000000
Implied Spot Ref (HKD)	9,150.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Sell	100	JUN 18 (6/28/2018)	9,200.000000	CALL	900.000000	4,500,000.00
Sell	100	JUN 18 (6/28/2018)	9,200.000000	PUT	1,168.000000	5,840,000.00

Notional Amount (HKD)	45,750,000.00
Total Premium (HKD)	10,340,000.00

Trade Hedge for Societe Generale, Paris	BUY 2 Future Exp - DEC 16 (12/29/2016) @ 9,150.00
---	---

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)	2,745.00
------------------------	----------