

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	0000072541/1/B	Underlying	HSCEI
Trade Date	08 December 2016	Strategy	European Vertical Put Spread
Commencement Date	08 December 2016	Delta %	15.00
		Description	DEC16 9800 9600 Put Spread
		Price	49.0000

Future Ref (HKD)	9,950.000000
Implied Spot Ref (HKD)	9,950.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	100	DEC 16 (12/29/2016)	9,800.000000	PUT	104.000000	520,000.00
Sell	100	DEC 16 (12/29/2016)	9,600.000000	PUT	55.000000	275,000.00

Notional Amount (HKD)	49,750,000.00
Total Premium (HKD)	245,000.00

Trade Hedge for Societe Generale, Paris	BUY 15 Future Exp - DEC 16 (12/29/2016) @ 9,950.00
---	--

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)	1,492.00
------------------------	----------