

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	0000072273/1/S	Underlying	HSCEI
Trade Date	05 December 2016	Strategy	European Straddle (Put)
Commencement Date	05 December 2016	Delta %	15.00

Description	DEC16 9800 Straddle
Price	384.0000

Future Ref (HKD)	9,700.000000
Implied Spot Ref (HKD)	9,700.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Sell	300	DEC 16 (12/29/2016)	9,800.000000	CALL	140.000000	2,100,000.00
Sell	300	DEC 16 (12/29/2016)	9,800.000000	PUT	244.000000	3,660,000.00

Notional Amount (HKD)	145,500,000.00
Total Premium (HKD)	5,760,000.00

Trade Hedge for Societe Generale, Paris	SELL 45 Future Exp - DEC 16 (12/29/2016) @ 9,700.00
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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)	8,730.00
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