

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	0000075701/1/B	Underlying	HSCEI
Trade Date	06 February 2017	Strategy	European Straddle (Put)
Commencement Date	06 February 2017	Delta %	3.00

Description	DEC17 9800 Straddle
Price	1,517.0000

Future Ref (HKD)	9,725.000000
Implied Spot Ref (HKD)	9,725.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (HKD)	C/P	Premium per Unit (HKD)	Premium per Leg (HKD)
Buy	367	DEC 17 (12/28/2017)	9,800.000000	CALL	630.000000	11,560,500.00
Buy	367	DEC 17 (12/28/2017)	9,800.000000	PUT	887.000000	16,276,450.00

Notional Amount (HKD)	178,453,750.00
Total Premium (HKD)	27,836,950.00

Trade Hedge for Societe Generale, Paris	BUY 11 Future Exp - FEB 17 (2/27/2017) @ 9,725.0000
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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)	10,707.00
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