

Broker 4
The Honorable Charles W. Anderson (Dear Mr. Ambassador:)
Department of State
2050 Bamako Place
Washington, DC 20521-2050

TRADE DETAILS

Underlying / Strategy:	HSCEI / Straddle	Currency:	HKD	OTC / Exchange:	Listed
Buyer of Strategy:	Societe Generale Paris	Your Trader:	Trader4@sg.com		
Premium Payment Date:	1 Business day	Basis:	Nil	Hedge Cross Level:	10,075
Delta Hedge:	May 2017 Future	Delta:	18%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Bought	100	1.0	28 Dec 2017	9,600	European Call	HKD 680	HKD68,000	50,375,000.00
Bought	100	1.0	28 Dec 2017	9,600	European Put	HKD 479	HKD47,900	50,375,000.00
Total net premium per strategy / on whole strategy due:						HKD 1,159	HKD 115,900.00	

OTHER TERMS:

Trading HSCEI DEC'17 9600 STRADDLE @ 1,159.

Delta: 18%

Delta-Hedge: Societe Generale Paris sells 18 HSCEI May'17 Futures @ 10,075 pts

Settlement type: Cash settlement on settlement date vs official SQ of HSCEI on expiry date.

BROKERAGE:

Broker:	OperBroker2@sg.com	Brokerage:	HKD 3,023.00
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