

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 Swap	Currency:	HKD	OTC / Exchange:	Listed
Seller of Strategy:	Societe Generale Paris	Your Trader:	Trader4@sg.com		
Premium Payment Date:	1 Business day	Basis:	Nil	Hedge Cross Level:	10,350
Delta Hedge:	April 2017 Future	Delta:	6%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Sold	500	1.0	28 Dec 2018	10,400	European Put	HKD 1,340	HKD33,500,000	258,750,000.00
Sold	500	1.0	28 Dec 2018	10,400	European Call	HKD 912	HKD22,800,000	258,750,000.00
Bought	500	1.0	28 Dec 2017	10,400	European Put	HKD 862	HKD21,550,000	258,750,000.00
Bought	500	1.0	28 Dec 2017	10,400	European Call	HKD 540	HKD13,500,000	258,750,000.00

Total net premium per strategy / on whole strategy due: HKD 850 HKD 21,250,000.00

OTHER TERMS:

Trading HSCEI DEC'18 / DEC'17 10400 STRADDLE SWAP @ 850.

Delta-Hedge: Societe Generale Paris buys 30 HSCEI Apr'17 Futures @ 10,350 pts  
Settlement type: Cash settlement on settlement date vs official SQ of HSCEI on expiry date.

BROKERAGE:

Broker:	OperBOrker4@sg.com	Brokerage:	HKD 31,050.00
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