

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:	10,650
Delta Hedge:	March 2017 Future	Delta:	25%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Bought	225	1.0	28 Sep 2017	10,000	European Call	HKD 777	HKD8,741,250	119,812,500.00
Bought	225	1.0	28 Sep 2017	10,000	European Put	HKD 426	HKD4,792,500	119,812,500.00
Total net premium per strategy / on whole strategy due:						HKD 1,203	HKD 13,533,750.00	

OTHER TERMS:

Trading HSCEI SEP'17 10000 STRADDLE @ 1,203.

Delta-Hedge: Societe Generale Paris sells 56 HSCEI Mar'17 Futures @ 10,650 pts

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

BROKERAGE:

Broker:	OperBOrker4@sg.com	Brokerage:	HKD 3,594.00
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