

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:	10,100
Delta Hedge:	April 2017 Future				

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Bought	200	1.0	28 Dec 2017	10,000	European Call	HKD 520	HKD104,000	101,000,000.00
Bought	200	1.0	28 Dec 2017	10,000	European Put	HKD 694	HKD138,800	101,000,000.00
Total net premium per strategy / on whole strategy due:						HKD 1,214	HKD 242,800.00	

OTHER TERMS:

Trading HSCEI DEC'17 10000 STRADDLE @ 1,214.
Settlement type: Cash settlement on settlement date vs official SQ of HSCEI on expiry date.

BROKERAGE:

Broker:	OperBOrker4@sg.com	Brokerage:	HKD 6,060.00
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