

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
Seller of Strategy:	Societe Generale Paris	Your Trader:	Trader4@sg.com		
Premium Payment Date:	1 Business day	Basis:	Nil	Hedge Cross Level:	10,225
Delta Hedge:	March 2017 Future	Delta:	5%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Sold	100	1.0	28 Sep 2017	10,000	European Call	HKD 550	HKD2,750,000	51,125,000.00
Sold	100	1.0	28 Sep 2017	10,000	European Put	HKD 600	HKD3,000,000	51,125,000.00
Total net premium per strategy / on whole strategy due:						HKD 1,150	HKD 5,750,000.00	

OTHER TERMS:

Trading HSCEI SEP'17 10000 STRADDLE @ 1,150.

Delta-Hedge: Societe Generale Paris buys 5 HSCEI Mar'17 Futures @ 10,225 pts

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

BROKERAGE:

Broker:	OperBOrker4@sg.com	Brokerage:	HKD 3,068.00
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