

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 / Put	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:	9,500
Delta Hedge:	November 2016 Future	Delta:	28%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Bought	250	1.0	29 Dec 2016	9,000	European Put	HKD 177	HKD44,250	118,750,000.00

Total net premium per strategy / on whole strategy due:	HKD 177	HKD 2,212,500.00
---	---------	------------------

OTHER TERMS:

Trading HSCEI DEC'16 9000 PUT @ 177.

Delta-Hedge: Societe Generale Paris buys 70 HSCEI Nov'16 Futures @ 9,500 pts
Settlement type: Cash settlement on settlement date vs official SQ of HSCEI on expiry date.

BROKERAGE:

Broker:	OperBOrker4@sg.com	HKD 3,562.00
---------	--------------------	--------------

Brokerage: