

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:	9,300
Delta Hedge:	December 2016 Future	Delta:	8%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Bought	200	1.0	29 Jun 2017	9,400	European Call	HKD 498	HKD99,600	93,000,000.00
Bought	200	1.0	29 Jun 2017	9,400	European Put	HKD 650	HKD130,000	93,000,000.00
Total net premium per strategy / on whole strategy due:						HKD 1,148	HKD 11,480,000.00	

OTHER TERMS:

Trading HSCEI JUN'17 9400 STRADDLE @ 1,148.
Delta-Hedge: Societe Generale Paris buys 16 HSCEI Dec'16 Futures @ 9,300 pts
Settlement type: Settlement on settlement date vs official SQ of HSCEI on expiry date.

BROKERAGE:

Broker:	OperBOrker4@sg.com	Brokerage:	HKD 5,580.00
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