

Broker 4
The Honorable Charles W. Anderson (Dear Mr. Ambassador:)
Department of State
2050 Bamako Place
Washington, DC 20521-2050

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Underlying / Strategy:	SGX Nikkei 225	Currency:	JPY	OTC / Exchange:	SGX
Buyer of Strategy:	Societe Generale Paris	Your Trader:	Trader4@sg.com		
Premium Payment Date:	1 Business day	Basis:	Nil	Hedge Cross Level:	17,400
Delta Hedge:	December 2016 Future	Delta:	36%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Bought	800	1.0	9 Jun 2017	16,500	European Put	JPY 764	JPY305,600,000	6,960,000,000
Total net premium per strategy / on whole strategy due:						JPY 764	JPY 305,600,000	

OTHER TERMS:

Trading SGX NIKKEI 225 JUN'17 16500 PUT @ 764. Futures and Options crossed

Delta-Hedge: Societe Generale Paris buys 288 SGX Nikkei 225 Dec'16 Futures @ 17,400 pts

BROKERAGE:

Broker:	OperBOrker4@sg.com	Brokerage:	JPY 139,200
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