

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

TRADE DETAILS

Underlying / Strategy:	SGX Nikkei 225	Currency:	JPY	OTC / Exchange:	SGX
Seller of Strategy:XXXXXXXXXX	Your Trader:trader4@sg.com				
Premium Payment Date:	1 Business day	Basis:	Nil	Hedge Cross Level:	17,400
Delta Hedge:	December 2016 Future	Delta:	6%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Sold	600	1.0	13 Jan 2017	14,500	European Put	JPY 51	JPY15,300,000	5,220,000,000
Total net premium per strategy / on whole strategy due:						JPY 51	JPY 15,300,000	

OTHER TERMS:

Trading SGX NIKKEI 225 JAN'17 14500 PUT @ 51. Futures and Options crossed

Delta-Hedge: XXXXXXXXXXXXXXXX sells 36 SGX Nikkei 225 Dec'16 Futures @ 17,400 pts

BROKERAGE:

Broker: operbroker@sg.com	Brokerage:	JPY 104,400
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