

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
Buyer of Strategy:	SSSSSSSSSSSSS	Your Trader:	trader4@sg.com		
Premium Payment Date:	1 Business day	Basis:	Nil	Hedge Cross Level:	18,250
Delta Hedge:	December 2016 Future	Delta:	19.5%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Bought	600	1.0	9 Dec 2016	18,000	European Put	JPY 150	JPY45,000,000	5,475,000,000
Sold	600	1.0	9 Dec 2016	17,500	European Put	JPY 60	JPY18,000,000	5,475,000,000
Total net premium per strategy / on whole strategy due:						JPY 90	JPY 27,000,000	

OTHER TERMS:

Trading SGX NIKKEI 225 DEC'16 18000 17500 SPREAD @ 90. Futures and Options crossed

Delta-Hedge: XXXXXXXXXXXXXXXX buys 117 SGX Nikkei 225 Dec'16 Futures @ 18,250 pts

BROKERAGE:

Broker:	Brokerage:	JPY 109,500
operbroker4@sg.com		