

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:	Societe Generale Paris	Your Trader:	Trader4@sg.con		
Premium Payment Date:	1 Business day	Basis:	Nil	Hedge Cross Level:	16,900
Delta Hedge:	September 2016 Future	Delta:	31%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Sold	200	1.0	9 Dec 2016	15,000	European Put	JPY 234	JPY23,400,000	1,690,000,000
Bought	200	1.0	9 Dec 2016	19,000	European Call	JPY 105	JPY10,500,000	1,690,000,000
Total net premium per strategy / on whole strategy due:						JPY 129	JPY 12,900,000	

OTHER TERMS:

Trading SGX NIKKEI 225 DEC'16 15000 19000 RISK REVERSAL @ 129.

Both parties agree that the trade is an ODI trade.

All corporate actions will be treated same way as the related underlying's listed future exchange contract.

The final settlement price and maturity date will at all instances match the final settlement price and final settlement date of the listed future exchange contract , even in the event if such date changes after trade date.

Futures and Options crossed

Delta-Hedge: Societe Generale Paris sells 62 SGX Nikkei 225 Sep'16 Futures @ 16,900 pts

BROKERAGE:

Broker:	OperBOrker4@sg.com	Brokerage:	JPY 33,800
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