

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:	XXXXXX Your Trader:Trader4@sg.com				
Premium Payment Date:	1 Business day	Basis:	Nil	Hedge Cross Level:	17,350
Delta Hedge:	December 2016 Future	Delta:	32.5%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Sold	200	1.0	9 Jun 2017	18,500	European Call	JPY 484	JPY48,400,000	1,735,000,000
Total net premium per strategy / on whole strategy due:						JPY 484	JPY 48,400,000	

OTHER TERMS:

Trading SGX NIKKEI 225 JUN'17 18500 CALL @ 484. Futures and Options crossed

Delta-Hedge: XXXX buys 65 SGX Nikkei 225 Dec'16 Futures @ 17,350 pts

BROKERAGE:

Broker: operbroker4@sg.com Brokerage: JPY 34,700