

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:	XXXXXXX	Your Trader:	trader4@sg.com		
Premium Payment Date:	1 Business day	Basis:	Nil	Hedge Cross Level:	16,950
Delta Hedge:	December 2016 Future	Delta:	37%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Sold	200	1.0	12 Jun 2020	19,000	European Call	JPY 1,315	JPY131,500,000	1,695,000,000
Total net premium per strategy / on whole strategy due:						JPY 1,315	JPY 131,500,000	

OTHER TERMS:

Trading SGX NIKKEI 225 JUN'20 19000 CALL @ 1,315. Futures and Options crossed

Delta-Hedge: XXXXXXXX buys 74 SGX Nikkei 225 Dec'16 Futures @ 16,950 pts

BROKERAGE:

Broker: operbroker4@sg.com Brokerage: JPY 50,850