

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.com		
Premium Payment Date:	1 Business day	Basis:	Nil	Hedge Cross Level:	16,850
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	400	1.0	9 Dec 2016	15,500	European Put	JPY 134	JPY26,800,000	3,370,000,000
Bought	400	1.0	9 Dec 2016	15,000	European Put	JPY 85	JPY17,000,000	3,370,000,000
Total net premium per strategy / on whole strategy due:						JPY 49	JPY 9,800,000	

OTHER TERMS:

Trading SGX NIKKEI 225 DEC'16 15500 15000 SPREAD @ 49. Futures and Options crossed

Delta-Hedge: Societe Generale Paris sells 24 SGX Nikkei 225 Dec'16 Futures @ 16,850 pts

BROKERAGE:

Broker:	OperBOrker4@sg.com	Brokerage:	JPY 67,400
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