

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:	17,450
Delta Hedge:	December 2016 Future	Delta:	5%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Sold	400	1.0	9 Dec 2016	15,000	European Put	JPY 26	JPY5,200,000	3,490,000,000
Bought	400	1.0	9 Dec 2016	19,500	European Call	JPY 9	JPY1,800,000	3,490,000,000
Total net premium per strategy / on whole strategy due:						JPY 17	JPY 3,400,000	

OTHER TERMS:

Trading SGX NIKKEI 225 DEC'16 15000 19500 RISK REVERSAL @ 17. Futures and Options crossed  
Delta-Hedge: Societe Generale Paris sells 20 SGX Nikkei 225 Dec'16 Futures @ 17,450 pts

BROKERAGE:

Broker:	OperBOrker4@sg.com	Brokerage:	JPY 69,800
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