

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
Buyer of Strategy:	Societe Generale Paris	Your Trader:	Trader4@sg.com		
Premium Payment Date:	1 Business day	Basis:	Nil	Hedge Cross Level:	18,300
Delta Hedge:	December 2016 Future	Delta:	20%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Bought	200	1.0	9 Dec 2016	17,750	European Put	JPY 84	JPY8,400,000	1,830,000,000
Total net premium per strategy / on whole strategy due:						JPY 84	JPY 8,400,000	

OTHER TERMS:

Trading SGX NIKKEI 225 DEC'16 17750 PUT @ 84. Futures and Options crossed

Delta-Hedge: Societe Generale Paris buys 40 SGX Nikkei 225 Dec'16 Futures @ 18,300 pts

BROKERAGE:

Broker:	OperBOrker4@sg.com	Brokerage:	JPY 36,600
---------	--------------------	------------	------------