

Broker 4
The Honorable Charles W. Anderson (Dear Mr. Ambassador:)
Department of State
2050 Bamako Place
Washington, DC 20521-2050

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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:	17,350
Delta Hedge:	December 2016 Future				

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Sold	600	1.0	9 Jun 2017	17,500	European Call	JPY 882	JPY264,600,000	5,205,000,000
Bought	600	1.0	10 Mar 2017	17,500	European Call	JPY 680	JPY204,000,000	5,205,000,000
Total net premium per strategy / on whole strategy due:						JPY 202	JPY 60,600,000	

OTHER TERMS:

Trading SGX NIKKEI 225 JUN'17 / MAR'17 17500 CALENDAR SPREAD @ 202. Futures and Options crossed

BROKERAGE:

Broker:	OperBOrker4@sg.com	Brokerage:	JPY 104,100
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