

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:XXXXXXX	Your Trader:Trader4@sg.com				
Premium Payment Date:	1 Business day	Basis:	Nil	Hedge Cross Level:	18,250
Delta Hedge:	December 2016 Future	Delta:	19.5%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Bought	400	1.0	9 Dec 2016	18,000	European Put	JPY 156	JPY31,200,000	3,650,000,000
Sold	400	1.0	9 Dec 2016	17,500	European Put	JPY 65	JPY13,000,000	3,650,000,000
Total net premium per strategy / on whole strategy due:						JPY 91	JPY 18,200,000	

OTHER TERMS:

Trading SGX NIKKEI 225 DEC'16 18000 17500 SPREAD @ 91. Futures and Options crossed

Delta-Hedge: XXXXx buys 78 SGX Nikkei 225 Dec'16 Futures @ 18,250 pts

BROKERAGE:

Broker:operbroker4@sg.com	Brokerage:	73,000
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