

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:	XXXXXXYour Trader:Trader4@sg.com				
Premium Payment Date:	1 Business day	Basis:	Nil	Hedge Cross Level:	16,500
Delta Hedge:	December 2016 Future	Delta:	5%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Bought	200	1.0	9 Dec 2016	19,000	European Call	JPY 56	JPY5,600,000	1,650,000,000
Sold	200	1.0	9 Dec 2016	20,000	European Call	JPY 20	JPY2,000,000	1,650,000,000
Total net premium per strategy / on whole strategy due:						JPY 36	JPY 3,600,000	

OTHER TERMS:

Trading SGX NIKKEI 225 DEC'16 19000 20000 SPREAD @ 36. Futures and Options crossed

Delta-Hedge: XXXXXXXXXXXXXXXX sells 10 SGX Nikkei 225 Dec'16 Futures @ 16,500 pts

BROKERAGE:

Broker: operbrokder4@sg.com	Brokerage:	JPY 33,000
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