

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

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<b>Underlying / Strategy:</b>	SGX Nikkei 225	<b>Currency:</b>	JPY	<b>OTC / Exchange:</b>	SGX
<b>Buyer of Strategy:</b>	Societe Generale Paris	<b>Your Trader:</b>	Trader4@sg.com		
<b>Premium Payment Date:</b>	1 Business day	<b>Basis:</b>	Nil	<b>Hedge Cross Level:</b>	16,850
<b>Delta Hedge:</b>	December 2016 Future	<b>Delta:</b>	27%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Bought	400	1.0	14 Oct 2016	17,500	European Call	JPY 163	JPY32,600,000	3,370,000,000
<b>Total net premium per strategy / on whole strategy due:</b>						<b>JPY 163</b>	<b>JPY 32,600,000</b>	

<b>OTHER TERMS:</b>
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Trading SGX NIKKEI 225 OCT'16 17500 CALL @ 163. Futures and Options crossed

**Delta-Hedge:** Societe Generale Paris sells 108 SGX Nikkei 225 Dec'16 Futures @ 16,850 pts

<b>BROKERAGE:</b>
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<b>Broker:</b>	OperBOrker4@sg.com	<b>Brokerage:</b>	JPY 67,400
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