

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.con		
Premium Payment Date:	1 Business day	Basis:	Nil	Hedge Cross Level:	17,650
Delta Hedge:	December 2016 Future	Delta:	18%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Bought	1,200	1.0	9 Dec 2016	17,500	European Put	JPY 300	JPY180,000,000	10,590,000,000
Sold	1,200	1.0	9 Dec 2016	17,000	European Put	JPY 155	JPY93,000,000	10,590,000,000
Total net premium per strategy / on whole strategy due:						JPY 145	JPY 87,000,000	

OTHER TERMS:

Trading SGX NIKKEI 225 DEC'16 17500 17000 SPREAD @ 145. Futures and Options crossed

Delta-Hedge: Societe Generale Paris buys 216 SGX Nikkei 225 Dec'16 Futures @ 17,650 pts

BROKERAGE:

Broker:	OperBOrker4@sg.com	Brokerage:	JPY 211,800
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