

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:XXXXXXXXX Your Trader: trader4@sg.com					
Premium Payment Date:	1 Business day	Basis:	Nil	Hedge Cross Level:	17,250
Delta Hedge:	December 2016 Future	Delta:	28%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Bought	400	1.0	10 Mar 2017	17,500	European Call	JPY 656	JPY131,200,000	3,450,000,000
Sold	400	1.0	10 Mar 2017	19,000	European Call	JPY 200	JPY40,000,000	3,450,000,000
Total net premium per strategy / on whole strategy due:						JPY 456	JPY 91,200,000	

OTHER TERMS:

Trading SGX NIKKEI 225 MAR'17 17500 19000 SPREAD @ 456. Futures and Options crossed

Delta-Hedge: XXXXXX sells 112 SGX Nikkei 225 Dec'16 Futures @ 17,250 pts

BROKERAGE:

Broker:	operbroker4@sg.com	Brokerage:	JPY 69,000
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