TRADE DETAILS

Underlying / Strategy:	SGX Nikkei 225	**Currency:**	JPY	**OTC / Exchange:**	SGX
Seller of Strategy:	**XXXXX Your Trader:trader4@sg.com**				
Premium Payment Date:	1 Business day	**Basis:**	Nil	**Hedge Cross Level:**	17,350
Delta Hedge:	December 2016 Future	**Delta:**	19%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Sold	600	1.0	8 Jun 2018	19,000	European Call	JPY 900	JPY270,000,000	5,205,000,000
Bought	600	1.0	8 Jun 2018	22,000	European Call	JPY 350	JPY105,000,000	5,205,000,000

Total net premium per strategy / on whole strategy due: **JPY 550** **JPY 165,000,000**

OTHER TERMS:

Trading SGX NIKKEI 225 JUN'18 19000 22000 SPREAD @ 550. Futures and Options crossed

Delta-Hedge: **XXXXXXXX**buys 114 SGX Nikkei 225 Dec'16 Futures @ 17,350 pts

BROKERAGE:

Broker: operbroker4@sg.com **Brokerage:** JPY 156,150