

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:	xxxxxxxxxxxxxYour Trader: Trader4@sg.com				
Premium Payment Date:	1 Business day	Basis:	Nil	Hedge Cross Level:	16,550
Delta Hedge:	December 2016 Future	Delta:	2%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Bought	100	1.0	8 Dec 2017	16,500	European Call	JPY 1,320	JPY66,000,000	827,500,000
Bought	100	1.0	8 Dec 2017	16,500	European Put	JPY 1,555	JPY77,750,000	827,500,000
Total net premium per strategy / on whole strategy due:						JPY 2,875	JPY 143,750,000	

OTHER TERMS:

Trading SGX NIKKEI 225 DEC'17 16500 STRADDLE @ 2,875. Futures and Options crossed

Delta-Hedge: XXXXXXXXXXXXXXXX sells 2 SGX Nikkei 225 Dec'16 Futures @ 16,550 pts

BROKERAGE:

Broker:	Brokerage:	JPY 49,650
operbroker4@sg.com		