

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:	XXXXXXXXXXXXXXXX	Your Trader:	Trader4@sg.com		
Premium Payment Date:	1 Business day	Basis:	Nil	Hedge Cross Level:	17,500
Delta Hedge:	December 2016 Future	Delta:	39%		

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Bought	200	1.0	9 Dec 2016	17,500	European Call	JPY 370	JPY37,000,000	1,750,000,000
Sold	200	1.0	9 Dec 2016	18,500	European Call	JPY 60	JPY6,000,000	1,750,000,000
Total net premium per strategy / on whole strategy due:						JPY 310	JPY 31,000,000	

OTHER TERMS:

Trading SGX NIKKEI 225 DEC'16 17500 18500 SPREAD @ 310. Futures and Options crossed

Delta-Hedge: XXXXXXXXXXXXsells 78 SGX Nikkei 225 Dec'16 Futures @ 17,500 pts

BROKERAGE:

Broker:	Brokerage:	JPY 35,000
operbrolker4@sg.com		