

Broker 4
The Honorable Charles W. Anderson (Dear Mr. Ambassador:)
Department of State
2050 Bamako Place
Washington, DC 20521-2050

TRADE DETAILS

Underlying / Strategy:	Mitsubishi UFJ Financial Group Inc / Call	Currency:	JPY	OTC / Exchange:	MARKITWIRE
Buyer of Strategy:	Barclays Bank PLC	Their Trader:	Trader6@sg.con		
Seller of Strategy:	Societe Generale Paris	Your Trader:	Trader4@sg.con		
Premium Payment Date:	3 Business days	Basis:	Nil	Hedge Cross Level:	764.1
Delta Hedge:	See Below	Implied Spot Level:	764.1	Delta:	40%
Settlement Date:	14 Jun 2017				

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Spot X Size
Sold	450,000	1.0	9 Jun 2017	802.305	European Call	JPY 35.1486	JPY15,816,870	343,845,000
Total net premium per strategy / on whole strategy due:						JPY 35.1486	JPY 15,816,870	

OTHER TERMS:

Trading MITSUBISHI UFJ FINANCIAL GROUP INC JUN'17 802.305 CALL @ 35.1486.
Delta-Hedge: Societe Generale Paris buys 180000 Mitsubishi UFJ Financial Group Inc Shares @ 764.1 pts

BROKERAGE:

Broker:	OperBOrker4@sg.com	Brokerage:	JPY 68,769
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