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

TRADE DETAILS

Underlying / Strategy: KOSPI 200 / Straddle
Currency: KRW
OTC / Exchange: Listed
Prem / Settlement in: KRW

Seller of Strategy: Societe Generale Paris
Your Trader: **Trader4@sg.con**

Premium Payment Date: 1 Business day
Basis: Nil
Hedge Cross Level: 276.5

Delta Hedge: June 2017 Future
Delta: 3%

Initial FX Fixing: 1,140.93

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Notional (KRW)
Sold	200	1.0	8 Mar 2018	275	European Call	KRW 13.75	KRW687,500,000	13,825,000,000
Sold	200	1.0	8 Mar 2018	275	European Put	KRW 14	KRW700,000,000	13,825,000,000
Total net premium per strategy / on whole strategy due:							**KRW 27.75**	**KRW 1,387,500,000.00**

OTHER TERMS:

Trading KOSPI 200 MAR'18 275 STRADDLE @ 27.75.

Delta: 3%
Delta-Hedge: Societe Generale Paris buys 30 KOSPI 200 Jun'17 Mini Futures @ 276.5 pts

Settlement type: Cash settlement on settlement date vs official SQ of KOSPI 200 on expiry date.
Option Settlement: 1 business day after expiration date.
Cash settlement and automatic exercise at expiry.

BROKERAGE:

Broker: **OperBOrker4@sg.com**
Brokerage: USD 727.00