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: 277

Delta Hedge: June 2017 Future
Delta: 6%
Initial FX Fixing: 1,138.75

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Notional (KRW)
Sold	200	1.0	14 Sep 2017	280	European Call	KRW 8.5	KRW425,000,000	13,850,000,000
Sold	200	1.0	14 Sep 2017	280	European Put	KRW 9.7	KRW485,000,000	13,850,000,000
Total net premium per strategy / on whole strategy due:							**KRW 18.2**	**KRW 910,000,000.00**

OTHER TERMS:

Trading KOSPI 200 SEP'17 280 STRADDLE @ 18.2.

Delta: 6%
Delta-Hedge: Societe Generale Paris sells 60 KOSPI 200 Jun'17 Mini Futures @ 277 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 730.00