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 / 1x2Put Ratio Spread	**Currency:**	KRW	**OTC / Exchange:**	Listed	**Prem / Settlement in:**	KRW
Seller of Strategy:	Societe Generale Paris		**Your Trader:**	**Trader4@sg.con**			
Basis:	Nil	**Hedge Cross Level:**	290.5				
Delta Hedge:	June 2017 Future						
Initial FX Fixing:	1,132.18						

Societe Generale Paris	No. Units	Ratio	Maturity	Str/Ctct Price	Style	Premium	Total Prem	Notional (KRW)
Sold	400	1.0	14 Dec 2017	225	European Put	KRW 1	KRW100,000,000	29,050,000,000
Bought	800	2.0	14 Dec 2017	190	European Put	KRW 0.45	KRW90,000,000	58,100,000,000

Total net premium per strategy / on whole strategy due: **KRW 0.1** **KRW 10,000,000.00**

OTHER TERMS:

Trading KOSPI 200 DEC'17 225 190 1X2 RATIO SPREAD @ 0.1.

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

BROKERAGE:

Broker: OperBOrker4@sg.com **Brokerage:** USD 770.00