

Trade Confirmation

FROM

The Honorable Charles W. Anderson (Dear Mr. Ambassador:)
Department of State
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TO

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SG blr

Listed Trade Confirmation for KOSPI 200 Index (KRW) - Local strike and local settlement

Non-Swapswire Trade

Trade Ref 0000073877/1/B
Trade Date 04 January 2017
Commencement Date 04 January 2017
Premium Payment Date 05 January 2017

Underlying XXX
Strategy European Put
Delta % 8.00

Description MAY17 230 Put
Price 1.0500

Option Buyer Societe Generale, Paris

Option Seller YYY

Future Ref (KRW) 263.000000
Implied Spot Ref (KRW) 263.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Buy	500	MAY 17 (5/11/2017)	230.000000	PUT	1.050000	262,500,000.0

Notional Amount (KRW) 65,750,000,000.0
Total Premium (KRW) 262,500,000.0

Trade Hedge for Societe Generale, Paris BUY 40 Future Exp - MAR 17 (3/9/2017) @ 263.00 - YYY

Settlement Details

Cash settlement with T+1.

Other Terms

Settlement price to be determined by the official SQ of the index. The difference between the strike and the settlement price determines the amount in the money. Cash settlement in KRW on expiry with 1 business day direct to the counterparty from expiry dates: T+1 days in KRW.

FX Rate used for brokerage calculation: 1206.88

Total Commission (USD) 1,634.00