

## Trade Confirmation

### FROM

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

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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	0000073902/1/S	Underlying	XXX
Trade Date	04 January 2017	Strategy	European 1x2 Calendar Put Spread
Commencement Date	04 January 2017	Delta %	2.00
Premium Payment Date	05 January 2017		
		Description	DEC17 MAY17 230 1x2 PS
		Price	2.7000

Option Buyer YYYY

Option Seller Societe Generale, Paris

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)
Sell	200	DEC 17 (12/14/2017)	230.000000	PUT	4.700000	470,000,000.0
Buy	400	MAY 17 (5/11/2017)	230.000000	PUT	1.000000	200,000,000.0

Notional Amount (KRW) 26,300,000,000.0 for the DEC17 230 Put , 52,600,000,000.0 for the MAY17 230 Put  
Total Premium (KRW) 270,000,000.0

Trade Hedge for Societe Generale, Paris SELL 20 Mini Future Exp - MAR 17 (3/9/2017) @ 263.00 - YYYY

#### 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:1208.1

Total Commission (USD) 653.00