

## Trade Confirmation

### FROM

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

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

#### Non-Swapswire Trade

Trade Ref	0000079711/1/B	Underlying	XX
Trade Date	04 April 2017	Strategy	European Straddle (Put)
Commencement Date	04 April 2017	Delta %	2.00
Premium Payment Date	05 April 2017		
		Description	JUN17 282.5 Straddle
		Price	9.7000

Option Buyer Societe Generale, Paris

Option Seller YY

Future Ref (KRW) 282.000000  
Implied Spot Ref (KRW) 282.000000

#### Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Buy	200	JUN 17 (6/8/2017)	282.500000	CALL	4.500000	225,000,000.0
Buy	200	JUN 17 (6/8/2017)	282.500000	PUT	5.200000	260,000,000.0

Notional Amount (KRW) 14,100,000,000.0  
Total Premium (KRW) 485,000,000.0

Trade Hedge for Societe Generale, Paris BUY 20 Mini Future Exp - JUN 17 (6/8/2017) @ 282.0000 - YY

#### 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:1119.10

Total Commission (USD) 756.00