

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	0000072811/1/B	Underlying	XXX
Trade Date	14 December 2016	Strategy	European Synthetic Forward (Call)
Commencement Date	14 December 2016		
Premium Payment Date	15 December 2016		
		Description	MAR17 Synthetic Forward
		Price	1.0000

Option Buyer Societe Generale, Paris

Option Seller YYY

Future Ref (KRW) 258.500000
Implied Spot Ref (KRW) 258.500000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Buy	15	MAR 17 (3/9/2017)	257.500000	CALL	4.500000	33,750,000.0
Sell	15	MAR 17 (3/9/2017)	257.500000	PUT	3.500000	26,250,000.0

Notional Amount (KRW) 1,938,750,000.0
Total Premium (KRW) 7,500,000.0

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: 1166.90

Total Commission (USD) 0.00