

Trade Confirmation

FROM

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

OPER 5
SG blr

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

Non-Swapswire Trade

Trade Ref	0000079237/1/B	Underlying	XXXX
Trade Date	28 March 2017	Strategy	European Calendar Put Spread
Commencement Date	28 March 2017	Delta %	8.00
Premium Payment Date	29 March 2017		
		Description	JUL17 DEC17 250 Calendar Put Spread
		Price	2.7000

Option Buyer Societe Generale, Paris

Option Seller YYYYY

Future Ref (KRW) 281.500000
Implied Spot Ref (KRW) 281.500000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Buy	250	DEC 17 (12/14/2017)	250.000000	PUT	3.700000	231,250,000.0
Sell	250	JUL 17 (7/13/2017)	250.000000	PUT	1.000000	62,500,000.0

Notional Amount (KRW) 17,593,750,000.0
Total Premium (KRW) 168,750,000.0

Trade Hedge for Societe Generale, Paris BUY 20 Future Exp - JUN 17 (6/8/2017) @ 281.5000 - YYYYY

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: 1111.50

Total Commission (USD) 475.00