

Broker5

Trade Confirmation

FROM

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

TO

Oper5
SG BLR

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

Non-Swapswire Trade

Trade Ref	0000074403/1/B
Trade Date	12 January 2017
Commencement Date	13 January 2017
Premium Payment Date	16 January 2017

Underlying	KOSPI 200 Index (KRW)
Strategy	European Call (0.5)
Delta %	30.00

Description	JUN18 300 Call
Price	7.6250

Option Buyer	Societe Generale, Paris
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Option Seller	BNP Paribas Paris
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Future Ref (KRW)	269.500000
Implied Spot Ref (KRW)	269.500000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Buy	100	JUN 18 (6/14/2018)	300.000000	CALL	7.650000	382,500,000.0
Buy	100	JUN 18 (6/14/2018)	300.000000	CALL	7.600000	380,000,000.0

Notional Amount (KRW)	26,950,000,000.0
Total Premium (KRW)	762,500,000.0

Trade Hedge for Societe Generale, Paris	SELL 60 Future Exp - MAR 17 (3/9/2017) @ 269.50 - BNP Paribas Paris
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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: 1184.72

Total Commission (USD)	682.00
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