

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	0000073588/1/B	Underlying	KOSPI 200 Index (KRW)
Trade Date	27 December 2016	Strategy	European Put (0.5)
Commencement Date	27 December 2016	Delta %	21.00
Premium Payment Date	28 December 2016		
		Description	JUN17 240 Put
		Price	3.3750

Option Buyer Societe Generale, Paris

Option Seller Citigroup Global Markets Ltd

Future Ref (KRW) 259.000000
Implied Spot Ref (KRW) 259.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Buy	150	JUN 17 (6/8/2017)	240.000000	PUT	3.370000	252,750,000.0
Buy	150	JUN 17 (6/8/2017)	240.000000	PUT	3.380000	253,500,000.0

Notional Amount (KRW) 38,850,000,000.0
Total Premium (KRW) 506,250,000.0

Trade Hedge for Societe Generale, Paris BUY 63 Future Exp - MAR 17 (3/9/2017) @ 259.00 - Citigroup Global Markets Ltd

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: 1206.30

Total Commission (USD) 966.00