

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	0000075862/1/B	Underlying	XXX
Trade Date	08 February 2017	Strategy	European 1x2 Put Spread
Commencement Date	08 February 2017	Delta %	22.00
Premium Payment Date	09 February 2017		
		Description	JUN17 260 230 1x2 PS
		Price	3.3500

Option Buyer Societe Generale, Paris

Option Seller YYY

Future Ref (KRW) 266.500000
Implied Spot Ref (KRW) 266.500000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Buy	400	JUN 17 (6/8/2017)	260.000000	PUT	4.850000	970,000,000.0
Sell	800	JUN 17 (6/8/2017)	230.000000	PUT	0.750000	300,000,000.0

Notional Amount (KRW) 53,300,000,000.0 for the JUN17 260 Put , 106,600,000,000.0 for the JUN17 230 Put
Total Premium (KRW) 670,000,000.0

Trade Hedge for Societe Generale, Paris BUY 88 Future Exp - MAR 17 (3/9/2017) @ 266.5000 - YYYY

Settlement Details

Cash settlement with T+1.

Other Terms

*****LISTED Trade*****

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: 1146.10

Total Commission (USD) 1,395.00