

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	0000072517/1/B	Underlying	XXX
Trade Date	08 December 2016	Strategy	European Put (0.5)
Commencement Date	08 December 2016	Delta %	24.00
Premium Payment Date	09 December 2016		
		Description	MAR17 245 Put
		Price	2.5750

Option Buyer Societe Generale, Paris

Option Seller YYY

Future Ref (KRW) 256.500000
Implied Spot Ref (KRW) 256.500000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Buy	50	MAR 17 (3/9/2017)	245.000000	PUT	2.580000	64,500,000.0
Buy	50	MAR 17 (3/9/2017)	245.000000	PUT	2.570000	64,250,000.0

Notional Amount (KRW) 12,825,000,000.0
Total Premium (KRW) 128,750,000.0

Trade Hedge for Societe Generale, Paris BUY 24 Future Exp - MAR 17 (3/9/2017) @ 256.50 - YYY

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: 1159.20

Total Commission (USD) 332.00