

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	0000072790/1/B	Underlying	KOSPI 200 Index (KRW)
Trade Date	14 December 2016	Strategy	European Straddle Swap
Commencement Date	14 December 2016	Delta %	2.00
Premium Payment Date	15 December 2016		
		Description	SEP17 DEC17 260 Straddle Swap
		Price	5.2000

Option Buyer Societe Generale, Paris

Option Seller BNP Paribas Paris

Future Ref (KRW) 259.500000
Implied Spot Ref (KRW) 259.500000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Buy	100	DEC 17 (12/14/2017)	260.000000	CALL	14.900000	745,000,000.0
Buy	100	DEC 17 (12/14/2017)	260.000000	PUT	15.000000	750,000,000.0
Sell	100	SEP 17 (9/14/2017)	260.000000	CALL	12.000000	600,000,000.0
Sell	100	SEP 17 (9/14/2017)	260.000000	PUT	12.700000	635,000,000.0

Notional Amount (KRW) 12,975,000,000.0
Total Premium (KRW) 260,000,000.0

Trade Hedge for Societe Generale, Paris SELL 10 Mini Future Exp - MAR 17 (3/9/2017) @ 259.50 - BNP Paribas Paris

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: 1165.60

Total Commission (USD) 334.00