

## Trade Confirmation

**FROM**

The Honorable Charles W. Anderson (Dear Mr. Ambassador:)  
Department of State  
2050 Bamako Place  
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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	0000079730/1/B	Underlying	XXX
Trade Date	05 April 2017	Strategy	European Vertical Put Spread
Commencement Date	05 April 2017	Delta %	12.00
Premium Payment Date	06 April 2017		
		Description	MAY17 275 270 Put Spread
		Price	0.7000

Option Buyer Societe Generale, Paris

Option Seller YYY

Future Ref (KRW) 281.500000  
Implied Spot Ref (KRW) 281.500000

**Listed Options Crossed**

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Buy	200	MAY 17 (5/11/2017)	275.000000	PUT	1.400000	70,000,000.0
Sell	200	MAY 17 (5/11/2017)	270.000000	PUT	0.700000	35,000,000.0

Notional Amount (KRW) 14,075,000,000.0  
Total Premium (KRW) 35,000,000.0

Trade Hedge for Societe Generale, Paris BUY 24 Future Exp - JUN 17 (6/8/2017) @ 281.5000 - 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: 1122.40

Total Commission (USD) 376.00