

Trade Confirmation

FROM

The Honorable Charles W. Anderson (Dear Mr. Ambassador:
Department of State
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TO

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SG blr

Listed Trade Confirmation for KOSPI 200 Index (KRW) - Local strike and local settlement

Non-Swapswire Trade

Trade Ref	0000073903/1/S	Underlying	XXXX
Trade Date	04 January 2017	Strategy	European 1x2 Calendar Put Spread
Commencement Date	04 January 2017	Delta %	2.00
Premium Payment Date	05 January 2017		
		Description	DEC17 MAY17 230 1x2 PS
		Price	2.7000

Option Buyer YYYY

Option Seller Societe Generale, Paris

Future Ref (KRW) 263.000000
Implied Spot Ref (KRW) 263.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Sell	500	DEC 17 (12/14/2017)	230.000000	PUT	4.700000	1,175,000,000.0
Buy	1,000	MAY 17 (5/11/2017)	230.000000	PUT	1.000000	500,000,000.0

Notional Amount (KRW) 65,750,000,000.0 for the DEC17 230 Put , 131,500,000,000.0 for the MAY17 230 Put
Total Premium (KRW) 675,000,000.0

Trade Hedge for Societe Generale, Paris SELL 50 Mini Future Exp - MAR 17 (3/9/2017) @ 263.00 - 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:1208.1

Total Commission (USD) 1,633.00