

Trade Confirmation

FROM

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

OPER 5 ,SG blr

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

Non-Swapswire Trade

Trade Ref	0000073786/1/S	Underlying	XXX
Trade Date	02 January 2017	Strategy	European Put
Commencement Date	02 January 2017	Delta %	26.00
Premium Payment Date	03 January 2017		
		Description	DEC17 240 Put
		Price	7.2000

Option Buyer YYY

Option Seller Societe Generale, Paris

Future Ref (KRW) 261.500000
Implied Spot Ref (KRW) 261.500000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Sell	100	DEC 17 (12/14/2017)	240.000000	PUT	7.200000	360,000,000.0

Notional Amount (KRW) 13,075,000,000.0
Total Premium (KRW) 360,000,000.0

Trade Hedge for Societe Generale, Paris SELL 26 Future Exp - MAR 17 (3/9/2017) @ 261.50 - YYYY

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: 1207.10

Total Commission (USD) 324.95