

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	0000073055/1/S	Underlying	KOSPI 200 Index (KRW)
Trade Date	16 December 2016	Strategy	European Put
Commencement Date	19 December 2016	Delta %	41.00
Premium Payment Date	20 December 2016		
		Description	JUN17 255 Put
		Price	7.5500

Option Buyer UBS AG, London

Option Seller Societe Generale, Paris

Future Ref (KRW) 258.500000
Implied Spot Ref (KRW) 258.500000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Sell	300	JUN 17 (6/8/2017)	255.000000	PUT	7.550000	1,132,500,000.0

Notional Amount (KRW) 38,775,000,000.0
Total Premium (KRW) 1,132,500,000.0

Trade Hedge for Societe Generale, Paris SELL 123 Future Exp - MAR 17 (3/9/2017) @ 258.50 - UBS AG, London

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: 1183.77

Total Commission (USD) 982.00