

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 0000079697/1/S
 Trade Date 04 April 2017
 Commencement Date 04 April 2017
 Premium Payment Date 05 April 2017

Underlying XXX
 Strategy European Diagonal Put Spread (0.5)
 Delta % 8.00

Description DEC17 DEC18 260 260 Diagonal Put Spread
 Price 7.0250

Option Buyer YYYY

Option Seller Societe Generale, Paris

Future Ref (KRW) 281.000000
 Implied Spot Ref (KRW) 281.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Sell	250	DEC 18 (12/13/2018)	260.000000	PUT	11.300000	706,250,000.0
Buy	125	DEC 17 (12/14/2017)	260.000000	PUT	4.280000	133,750,000.0
Buy	125	DEC 17 (12/14/2017)	260.000000	PUT	4.270000	133,437,500.0

Notional Amount (KRW) 17,562,500,000.0
 Total Premium (KRW) 439,062,500.0

Trade Hedge for Societe Generale, Paris SELL 20 Future Exp - JUN 17 (6/8/2017) @ 281.0000 - 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: 1118

Total Commission (USD) 471.00