

Broker5

Trade Confirmation

FROM

The Honorable Charles W. Anderson
(Dear Mr. Ambassador:)
Department of State
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Washington, DC 20521-2050

Email: Operberokers5@sg.com

TO

Oper5
SG BLR

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

Non-Swapswire Trade

Trade Ref 0000075983/1/B
Trade Date 09 February 2017
Commencement Date 09 February 2017
Premium Payment Date 10 February 2017

Underlying KOSPI 200 Index (KRW)
Strategy European Strangle
Delta % 14.00

Description MAY17 255 290 Strangle
Price 2.6500

Option Buyer Societe Generale, Paris

Option Seller IMC Pacific Pty Limited

Future Ref (KRW) 268.000000
Implied Spot Ref (KRW) 268.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Buy	100	MAY 17 (5/11/2017)	255.000000	PUT	2.220000	111,000,000.0
Buy	100	MAY 17 (5/11/2017)	290.000000	CALL	0.430000	21,500,000.0

Notional Amount (KRW) 13,400,000,000.0
Total Premium (KRW) 132,500,000.0

Trade Hedge for Societe Generale, Paris BUY 70 Mini Future Exp - MAR 17 (3/9/2017) @ 268.0000 - IMC Pacific Pty Limited

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: 1146.90

Total Commission (USD) 0.00