

Trade Confirmation

FROM

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

Operbrokers5@sg.com

TO

oper 5
SG BLr

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

Non-Swapswire Trade

Trade Ref	0000077743/1/S	Underlying	XXXX
Trade Date	07 March 2017	Strategy	European Put (0.5)
Commencement Date	07 March 2017	Delta %	5.00
Premium Payment Date	08 March 2017		
		Description	JUN17 240 Put
		Price	0.6250

Option Buyer YYYYY

Option Seller Societe Generale, Paris

Future Ref (KRW) 272.000000
Implied Spot Ref (KRW) 272.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Sell	100	JUN 17 (6/8/2017)	240.000000	PUT	0.620000	31,000,000.0
Sell	100	JUN 17 (6/8/2017)	240.000000	PUT	0.630000	31,500,000.0

Notional Amount (KRW) 27,200,000,000.0
Total Premium (KRW) 62,500,000.0

Trade Hedge for Societe Generale, Paris SELL 50 Mini Future Exp - MAR 17 (3/9/2017) @ 272.0000 - YYYYY

Settlement Details

Cash settlement with T+1.

Other Terms

*****LISTED Trade*****

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: 1151.70

Total Commission (USD) 709.00