

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

Email: Operbrokers5@sg.com

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

## Non-Swapswire Trade

Trade Ref	0000077271/1/B	Underlying	KOSPI 200 Index (KRW)
Trade Date	28 February 2017	Strategy	European Straddle (Call @0.5 - Split C)
Commencement Date	28 February 2017	Delta %	5.00
Premium Payment Date	02 March 2017		
		Description	SEP17 270 Stradde (Call @0.5)
		Price	20.5750

Option Buyer Societe Generale, Paris

Option Seller NH Futures acts on behalf of Optiver Australia Pty Limited

Future Ref (KRW) 269.500000  
Implied Spot Ref (KRW) 269.500000

## Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Buy	100	SEP 17 (9/14/2017)	270.000000	PUT	10.000000	500,000,000.0
Buy	50	SEP 17 (9/14/2017)	270.000000	CALL	10.550000	263,750,000.0
Buy	50	SEP 17 (9/14/2017)	270.000000	CALL	10.600000	265,000,000.0

Notional Amount (KRW) 13,475,000,000.0  
Total Premium (KRW) 1,028,750,000.0

Trade Hedge for Societe Generale, Paris SELL 25 Mini Future Exp - MAR 17 (3/9/2017) @ 269.5000 - NH Futures acts on behalf of Optiver Australia Pty Lir

## 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: 1133.55

Total Commission (USD) 713.00