

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	0000076157/1/B	Underlying	KOSPI 200 Index (KRW)
Trade Date	10 February 2017	Strategy	European Strangle (0.5)
Commencement Date	10 February 2017	Delta %	11.00
Premium Payment Date	13 February 2017		
		Description	MAY17 255 290 Strangle
		Price	2.2750

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	MAY 17 (5/11/2017)	290.000000	CALL	0.500000	25,000,000.0
Buy	200	MAY 17 (5/11/2017)	255.000000	PUT	1.800000	180,000,000.0
Buy	100	MAY 17 (5/11/2017)	290.000000	CALL	0.450000	22,500,000.0

Notional Amount (KRW) 26,950,000,000.0
Total Premium (KRW) 227,500,000.0

Trade Hedge for Societe Generale, Paris BUY 22 Future Exp - MAR 17 (3/9/2017) @ 269.5000 - NH Futures acts on behalf of Optiver Australia 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: 1150.40

Total Commission (USD) 1,406.00