

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	0000079213/1/B
Trade Date	28 March 2017
Commencement Date	28 March 2017
Premium Payment Date	29 March 2017

Underlying	KOSPI 200 Index (KRW)
Strategy	European Straddle (Call)
Delta %	13.00

Description	DEC19 280 Straddle
Price	56.0500

Option Buyer	Societe Generale, Paris
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Option Seller	JP Morgan Chase Bank, London
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Future Ref (KRW)	281.500000
Implied Spot Ref (KRW)	281.500000

## Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Buy	200	DEC 19 (12/12/2019)	280.000000	CALL	30.000000	1,500,000,000.0
Buy	200	DEC 19 (12/12/2019)	280.000000	PUT	26.050000	1,302,500,000.0

Notional Amount (KRW)	14,075,000,000.0
Total Premium (KRW)	2,802,500,000.0

Trade Hedge for Societe Generale, Paris	SELL 26 Future Exp - JUN 17 (6/8/2017) @ 281.5000 - JP Morgan Chase Bank, London
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## 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: 1113.20

Total Commission (USD)	379.00
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