

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	0000073661/1/B	Underlying	KOSPI 200 Index (KRW)
Trade Date	29 December 2016	Strategy	European Vertical Put Spread (0.5)
Commencement Date	29 December 2016	Delta %	13.00
Premium Payment Date	02 January 2017		
		Description	MAR17 250 240 Put Spread
		Price	1.2750

Option Buyer Societe Generale, Paris

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

Future Ref (KRW) 260.000000  
Implied Spot Ref (KRW) 260.000000

## Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Buy	300	MAR 17 (3/9/2017)	250.000000	PUT	2.350000	352,500,000.0
Sell	150	MAR 17 (3/9/2017)	240.000000	PUT	1.070000	80,250,000.0
Sell	150	MAR 17 (3/9/2017)	240.000000	PUT	1.080000	81,000,000.0

Notional Amount (KRW) 39,000,000,000.0  
Total Premium (KRW) 191,250,000.0

Trade Hedge for Societe Generale, Paris BUY 39 Future Exp - MAR 17 (3/9/2017) @ 260.00 - 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:1209.2

Total Commission (USD) 968.00