

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	0000075775/1/B	Underlying	XXXX
Trade Date	07 February 2017	Strategy	European 1x2 Put Spread (0.5)
Commencement Date	07 February 2017	Delta %	19.00
Premium Payment Date	08 February 2017		
		Description	JUN17 260 230 1x2 PS
		Price	2.7250

Option Buyer Societe Generale, Paris

Option Seller YYYY

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	300	JUN 17 (6/8/2017)	260.000000	PUT	4.020000	603,000,000.0
Buy	300	JUN 17 (6/8/2017)	260.000000	PUT	4.030000	604,500,000.0
Sell	1,200	JUN 17 (6/8/2017)	230.000000	PUT	0.650000	390,000,000.0

Notional Amount (KRW) 80,850,000,000.0
Total Premium (KRW) 817,500,000.0

Trade Hedge for Societe Generale, Paris BUY 114 Future Exp - MAR 17 (3/9/2017) @ 269.5000 - YYY

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: 1143.60

Total Commission (USD) 2,120.93