

Trade Confirmation

FROM

The Honorable Charles W. Anderson (Dear Mr. Ambassador:
Department of State
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TO

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

Non-Swapswire Trade

Trade Ref	0000079219/1/B	Underlying	XXX
Trade Date	28 March 2017	Strategy	European 1x2 Put Spread
Commencement Date	28 March 2017	Delta %	14.00
Premium Payment Date	29 March 2017		
		Description	JUN18 260 210 1x2 PS
		Price	5.1000

Option Buyer Societe Generale, Paris

Option Seller YYY

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	JUN 18 (6/14/2018)	260.000000	PUT	9.700000	485,000,000.0
Sell	400	JUN 18 (6/14/2018)	210.000000	PUT	2.300000	230,000,000.0

Notional Amount (KRW) 14,075,000,000.0 for the JUN18 260 Put , 28,150,000,000.0 for the JUN18 210 Put
Total Premium (KRW) 255,000,000.0

Trade Hedge for Societe Generale, Paris BUY 28 Future Exp - JUN 17 (6/8/2017) @ 281.5000 - 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: 1112.60

Total Commission (USD) 380.00