

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	0000078317/1/S	Underlying	XXX
Trade Date	15 March 2017	Strategy	European Vertical Put Spread
Commencement Date	15 March 2017	Delta %	11.00
Premium Payment Date	16 March 2017		
		Description	JUN17 260 240 Put Spread
		Price	1.1500

Option Buyer YYYY

Option Seller Societe Generale, Paris

Future Ref (KRW) 278.000000
Implied Spot Ref (KRW) 278.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Sell	700	JUN 17 (6/8/2017)	260.000000	PUT	1.500000	525,000,000.0
Buy	700	JUN 17 (6/8/2017)	240.000000	PUT	0.350000	122,500,000.0

Notional Amount (KRW) 97,300,000,000.0
Total Premium (KRW) 402,500,000.0

Trade Hedge for Societe Generale, Paris SELL 77 Future Exp - JUN 17 (6/8/2017) @ 278.0000 - YYY

Settlement Details

Cash settlement with T+1.

Other Terms

*****LISTED Trade*****

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: 1147.40

Total Commission (USD) 2,544.01