

## 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

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SG blr

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

#### Non-Swapswire Trade

Trade Ref	0000074277/1/B	Underlying	XXX
Trade Date	11 January 2017	Strategy	European 1x2 Put Spread (0.25)
Commencement Date	11 January 2017	Delta %	24.00
Premium Payment Date	12 January 2017		
		Description	MAY17 260 230 1x2 PS
		Price	3.6250

Option Buyer Societe Generale, Paris

Option Seller YYY

Future Ref (KRW) 265.000000  
Implied Spot Ref (KRW) 265.000000

#### Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Buy	300	MAY 17 (5/11/2017)	260.000000	PUT	5.550000	832,500,000.0
Sell	150	MAY 17 (5/11/2017)	230.000000	PUT	0.970000	72,750,000.0
Sell	450	MAY 17 (5/11/2017)	230.000000	PUT	0.960000	216,000,000.0

Notional Amount (KRW) 39,750,000,000.0  
Total Premium (KRW) 543,750,000.0

Trade Hedge for Societe Generale, Paris BUY 72 Future Exp - MAR 17 (3/9/2017) @ 265.00 - YYYY

#### 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: 1199.55

Total Commission (USD) 994.00