

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 0000074241/1/S
Trade Date 10 January 2017
Commencement Date 10 January 2017
Premium Payment Date 11 January 2017

Underlying KKKK
Strategy European 1X2 Straddle Swap
Delta % 27.00

Description DEC17 APR17 260 1x2 Straddle Swap
Price 2.2500

Option Buyer

Option Seller

Societe Generale, Paris

Future Ref (KRW) 264.000000
Implied Spot Ref (KRW) 264.000000

Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Sell	100	DEC 17 (12/14/2017)	260.000000	CALL	18.000000	900,000,000.0
Sell	100	DEC 17 (12/14/2017)	260.000000	PUT	12.250000	612,500,000.0
Buy	200	APR 17 (4/13/2017)	260.000000	CALL	9.000000	900,000,000.0
Buy	200	APR 17 (4/13/2017)	260.000000	PUT	5.000000	500,000,000.0

Notional Amount (KRW) 13,200,000,000.0
Total Premium (KRW) 112,500,000.0

Trade Hedge for Societe Generale, Paris SELL 27 Future Exp - MAR 17 (3/9/2017) @ 264.00 - 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: 1194.80

Total Commission (USD) 883.83