

Broker5

## Trade Confirmation

### FROM

The Honorable Charles W. Anderson  
(Dear Mr. Ambassador:)  
Department of State  
2050 Bamako Place  
Washington, DC 20521-2050

### TO

Oper5  
SG BLR

Email: Operbrokers5@sg.com

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

#### Non-Swapswire Trade

|                      |                |             |                          |
|----------------------|----------------|-------------|--------------------------|
| Trade Ref            | 0000079286/1/B | Underlying  | KOSPI 200 Index (KRW)    |
| Trade Date           | 28 March 2017  | Strategy    | European Straddle (Call) |
| Commencement Date    | 29 March 2017  | Delta %     | 34.00                    |
| Premium Payment Date | 30 March 2017  |             |                          |
|                      |                | Description | DEC17 270 Straddle       |
|                      |                | Price       | 28.6000                  |

Option Buyer Societe Generale, Paris

Option Seller JP Morgan Chase Bank, London

Future Ref (KRW) 282.000000  
Implied Spot Ref (KRW) 282.000000

#### Listed Options Crossed

| B/S | No of Options | Expiry              | Strike (KRW) | C/P  | Premium per Unit (KRW) | Premium per Leg (KRW) |
|-----|---------------|---------------------|--------------|------|------------------------|-----------------------|
| Buy | 200           | DEC 17 (12/14/2017) | 270.000000   | CALL | 20.600000              | 1,030,000,000.0       |
| Buy | 200           | DEC 17 (12/14/2017) | 270.000000   | PUT  | 8.000000               | 400,000,000.0         |

Notional Amount (KRW) 14,100,000,000.0  
Total Premium (KRW) 1,430,000,000.0

Trade Hedge for Societe Generale, Paris SELL 68 Future Exp - JUN 17 (6/8/2017) @ 282.0000 - JP Morgan Chase Bank, London

#### 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: 1113.16

Total Commission (USD) 380.00