

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 0000073059/1/B  
 Trade Date 19 December 2016  
 Commencement Date 19 December 2016  
 Premium Payment Date 20 December 2016

Underlying KOSPI 200 Index (KRW)  
 Strategy European Risk Reversal (Put)  
 Delta % 48.00

Description MAR17 250 270 RR (Put)  
 Price 1.4500

Future Ref (KRW) 258.500000  
 Implied Spot Ref (KRW) 258.500000

## Listed Options Crossed

B/S	No of Options	Expiry	Strike (KRW)	C/P	Premium per Unit (KRW)	Premium per Leg (KRW)
Buy	100	MAR 17 (3/9/2017)	250.000000	PUT	2.900000	145,000,000.0
Sell	100	MAR 17 (3/9/2017)	270.000000	CALL	1.450000	72,500,000.0

Notional Amount (KRW) 12,925,000,000.0  
 Total Premium (KRW) 72,500,000.0

Trade Hedge for Societe Generale, Paris BUY 48 Future Exp - MAR 17 (3/9/2017) @ 258.50

## 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: 1185.29

Total Commission (USD) 327.00