
TRADE CONFIRMATION REFERENCE:	broker178692
TO	SG, Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	24 January 2017
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	.AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Straddle
SETTLEMENT CURRENCY	India INR
DELTA	60%
EXCHANGE	Indian Exchange
SWAPSWIRE	No

SUMMARY OF TRADES

OPTION TRADES

Leg	YOU:	No. of Units	Maturity	Strike	Exercise Style	Leg	Price Per Option	Total Premium
a	BUY	100	13 Dec 2018	270	European	Call	22	1,100,000,000
b	BUY	100	13 Dec 2018	270	European	Put	23.25	1,162,500,000
							Net Premium	2,262,500,000 KRW

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
c	SELL	30	9 Mar 2017	267.5

OTHER TERMS	FX: 1165, Please note Delta = Mar17 Mini Futures
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COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	2,262,500,000

BROKER1 BROKERS HONG KONG BROKERAGE FEE	US Dollars 689
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