TRADE CONFIRMATION REFERENCE: broker182438
TO SG,Broker1
TRADER oper1

TRANSMISSION Email (oper1@sg.com)

TRADE DATE 29 March 2017

UNDERLYING ASSET NAME Asset
REUTERS INSTRUMENT CODE .AS200
BLOOMBERG CODE AS2
STRUCTURE TYPE Straddle
SETTLEMENT CURRENCY Indian INR
DELTA 01%

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
а	BUY	100	8 Jun 2017	280	European	Call	6.3	157,500,000
b	BUY	100	8 Jun 2017	280	European	Call	6.25	156,250,000
С	BUY	200	8 Jun 2017	280	European	Put	5.5	275,000,000

Net Premium 588,750,000 KRW

## LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level	
Ь	SELL	20	8 Jun 2017	281.5	

OTHER TERMS FX: 1116

COUNTERPARTY Exchange
NET AMOUNT DUE TO COUNTERPARTY 588,750,000

BROKER1 BROKERS HONG KONG BROKERAGE FEE US Dollars 757

BROKER1 BROKERS HONG KONG PAYMENT DETAILS FOR BANK TRANSFERS