

TRADE CONFIRMATION REFERENCE:	broker178083
TO	SG,Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	13 January 2017
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Straddle
SETTLEMENT CURRENCY	India INR
DELTA	42%
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	260	European	Call	28.2	1,410,000,000
b	BUY	100	13 Dec 2018	260	European	Put	17.9	895,000,000
							<b>Net Premium</b>	<b>2,305,000,000 KRW</b>

## LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
c	SELL	24	9 Mar 2017	269

OTHER TERMS	FX: 1178
COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	2,305,000,000
<b>Broker1 BROKERAGE FEE</b>	<b>US Dollars 685</b>