

TRADE CONFIRMATION REFERENCE:	broker177907
TO	SG,Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	11 January 2017
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Risk Reversal
SETTLEMENT CURRENCY	India INR
DELTA	46%
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	SELL	200	13 Dec 2018	280	European	Call	16	1,600,000,000
b	SELL	200	13 Dec 2018	280	European	Call	15.95	1,595,000,000
c	BUY	400	13 Dec 2018	220	European	Put	7.9	1,580,000,000

**Net Premium 1,615,000,000 KRW**

## LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
d	BUY	256	13 Dec 2018	265.5

OTHER TERMS	FX: 1199
COUNTERPARTY	Exchange
NET AMOUNT DUE FROM COUNTERPARTY	1,615,000,000
<b>Broker1 BROKERAGE FEE</b>	<b>US Dollars 1,329</b>