TRADE CONFIRMATION REFERENCE: broker177727
TO SG,Broker1
TRADER oper1

TRANSMISSION Email (oper1@sg.com)

TRADE DATE 06 January 2017

UNDERLYING ASSET NAME Asset
REUTERS INSTRUMENT CODE AS200
BLOOMBERG CODE A2
STRUCTURE TYPE Put
SETTLEMENT CURRENCY India INR
DELTA 61%

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	50	8 Jun 2017	240	European	Put	2.38	59,500,000
b	BUY	50	8 Jun 2017	240	European	Put	2.37	59,250,000
С	BUY	16	9 Mar 2017	262.5	European	Call	3.5	28,000,000
d	SELL	16	9 Mar 2017	262.5	European	Put	3	24.000.000

Net Premium 122,750,000 KRW

OTHER TERMS FX: 1189

COUNTERPARTY Exchange
NET AMOUNT DUE TO COUNTERPARTY 122,750,000

Broker1 BROKERS HONG KONG BROKERAGE FEE US Dollars 331

Brokers HONG KONG PAYMENT DETAILS FOR BANK TRANSFERS