

TRADE CONFIRMATION REFERENCE:	borker177594
TO	SG,Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	04 January 2017
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	1 by 2 Ratio Call Spread
SETTLEMENT CURRENCY	India INR
DELTA	92%
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	14 Dec 2017	260	European	Call	17.45	872,500,000
b	SELL	200	14 Dec 2017	300	European	Call	3.15	315,000,000
							Net Premium	557,500,000 KRW

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
c	SELL	29	9 Mar 2017	263

OTHER TERMS	FX: 1207
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COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	557,500,000

Broker1 BROKERAGE FEE	US Dollars 327
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