

TRADE CONFIRMATION REFERENCE: broker177720
 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 AS2
 STRUCTURE TYPE 1 by 2 Ratio Put Spread
 SETTLEMENT CURRENCY India INR
 DELTA 8%
 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	100	14 Dec 2017	230	European	Put	4.7	235,000,000
b	SELL	100	14 Dec 2017	230	European	Put	4.65	232,500,000
c	BUY	400	14 Dec 2017	190	European	Put	1.4	280,000,000
Net Premium							187,500,000 KRW	

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
d	SELL	80	9 Mar 2017	263

OTHER TERMS FX: 1187, Please note Delta = Mar17 Mini Futures

COUNTERPARTY Exchange
 NET AMOUNT DUE FROM COUNTERPARTY 187,500,000

Broker1 BROKERS HONG KONG BROKERAGE FEE US Dollars 665

Broker1 BROKERS HONG KONG PAYMENT DETAILS FOR BANK TRANSFERS