

TRADE CONFIRMATION REFERENCE:	broker178569
TO	SG, Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	23 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	30%
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	200	14 Dec 2017	230	European	Put	3.95	395,000,000
b	SELL	400	14 Dec 2017	200	European	Put	1.6	320,000,000
Net Premium								75,000,000 KRW

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
c	BUY	30	9 Mar 2017	267.5

OTHER TERMS	FX: 1169, Please note Delta = Mar17 Mini Futures
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COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	75,000,000

BROKER1 BROKERS HONG KONG BROKERAGE FEE	US Dollars 686
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