TRADE CONFIRMATION REFERENCE: broker177922
TO SG,Broker1
TRADER oper1

TRANSMISSION Email (oper1@sg.com)

TRADE DATE 11 January 2017

UNDERLYING ASSET NAME
REUTERS INSTRUMENT CODE
BLOOMBERG CODE
STRUCTURE TYPE
SETTLEMENT CURRENCY
DELTA
Sasset
AS200
Straddle
India INR
32%

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	100	14 Dec 2017	260	European	Call	19.3	965,000,000
b	BUY	100	14 Dec 2017	260	European	Put	11.2	560,000,000

Net Premium 1,525,000,000 KRW

LISTED FUTURES TRADES

Ī	Leg	YOU:	No. of Units	Maturity	Cross / Level
	С	SELL	23	9 Mar 2017	266.5

OTHER TERMS FX: 1199

COUNTERPARTY Exchange
NET AMOUNT DUE TO COUNTERPARTY 1,525,000,000

Broker1 BROKERAGE FEE US Dollars 667