

TRADE CONFIRMATION REFERENCE:	broker179902
TO	SG, Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	16 February 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	71% ** Mini Future **
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 Sep 2017	260	European	Put	6.5	325,000,000
b	SELL	200	14 Sep 2017	230	European	Put	1.5	150,000,000
							<b>Net Premium</b>	<b>175,000,000 KRW</b>

## LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
c	BUY	85	9 Mar 2017	269

OTHER TERMS	FX: 1143
COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	175,000,000
<b>BROKER1 BROKERS HONG KONG BROKERAGE FEE</b>	<b>US Dollars 353</b>