TRADE CONFIRMATION REFERENCE: broker179072
TO SG, Broker1
TRADER oper1

TRANSMISSION Email (oper1@sg.com)

TRADE DATE 02 February 2017

UNDERLYING ASSET NAME Asset
REUTERS INSTRUMENT CODE .AS200
BLOOMBERG CODE .AS2

STRUCTURE TYPE Risk Reversal SETTLEMENT CURRENCY India INR DELTA 84%

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	SELL	500	13 Dec 2018	300	European	Call	11	2,750,000,000
b	BUY	250	13 Dec 2018	210	European	Put	4.88	610,000,000
С	BUY	250	13 Dec 2018	210	European	Put	4.87	608,750,000

Net Premium 1,531,250,000 KRW

## LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
Ь	BUY	240	13 Dec 2018	272

OTHER TERMS FX: 1150

COUNTERPARTY Exchange
NET AMOUNT DUE FROM COUNTERPARTY 1,531,250,000

BROKER1 BROKERS HONG KONG BROKERAGE FEE US Dollars 1,774