TRADE CONFIRMATION REFERENCE: broker180243
TO SG, Broker1
TRADER oper1

TRANSMISSION Email (oper1@sg.com)

TRADE DATE 22 February 2017

UNDERLYING ASSET NAME ASSET
REUTERS INSTRUMENT CODE .AS200
BLOOMBERG CODE AS2
STRUCTURE TYPE Put
SETTLEMENT CURRENCY India INR

DELTA 11% ** Mini Future **
EXCHANGE Indian Exchange

SWAPSWIRE No

SUMMARY OF TRADES

OPTION TRADES

I	Leg	YOU:	No. of Units	Maturity	Strike	Exercise Style	Leg	Price Per Option	Total Premium
	а	SELL	50	8 Jun 2017	250	European	Put	1.03	25,750,000
	b	SELL	50	8 Jun 2017	250	European	Put	1.02	25,500,000

Net Premium 51,250,000 KRW

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
С	SFLL	55	9 Mar 2017	273

OTHER TERMS FX: 1141

COUNTERPARTY Exchange
NET AMOUNT DUE FROM COUNTERPARTY 51,250,000

BROKER1 BROKERS HONG KONG BROKERAGE FEE US Dollars 359