

TRADE CONFIRMATION REFERENCE:	broker180146
TO	SG, Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	21 February 2017
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	.AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	1 by 2 Ratio Call Spread
SETTLEMENT CURRENCY	India INR
DELTA	83%
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	50	8 Jun 2017	275	European	Call	5.8	145,000,000
b	BUY	50	8 Jun 2017	275	European	Call	5.79	144,750,000
c	SELL	200	8 Jun 2017	300	European	Call	0.36	36,000,000

Net Premium 253,750,000 KRW

## LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
d	SELL	38	9 Mar 2017	273

OTHER TERMS	FX: 1146
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COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	253,750,000

BROKER1 BROKERS HONG KONG BROKERAGE FEE	US Dollars 357
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