

TRADE CONFIRMATION REFERENCE:	broker178846
TO	SG, Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	26 January 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	60%
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	SELL	50	14 Dec 2017	230	European	Put	3.22	80,500,000
b	SELL	50	14 Dec 2017	230	European	Put	3.21	80,250,000
c	BUY	200	14 Dec 2017	190	European	Put	0.92	92,000,000
Net Premium								68,750,000 KRW

## LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
d	SELL	30	9 Mar 2017	271

OTHER TERMS	FX: 1158, Please note Delta = Mar17 Mini Futures
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COUNTERPARTY	Exchange
NET AMOUNT DUE FROM COUNTERPARTY	68,750,000

BROKER1 BROKERS HONG KONG BROKERAGE FEE	US Dollars 351
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