

TRADE CONFIRMATION REFERENCE:	broker178223
TO	SG,Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	17 January 2017
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Straddle
SETTLEMENT CURRENCY	India INR
DELTA	53%
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	200	8 Jun 2017	260	European	Call	14.35	1,435,000,000
b	BUY	200	8 Jun 2017	260	European	Put	5	500,000,000
							Net Premium	1,935,000,000 KRW

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
c	SELL	70	9 Mar 2017	268.5

OTHER TERMS	FX: 1185
COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	1,935,000,000
Broker1 BROKERAGE FEE	US Dollars 1,359