Powered by mBOSStm

TRADE CONFIRMATION REFERENCE: broker171230
TO SG,Broker1
TRADER oper1

TRANSMISSION Email (oper1@sg.com)

TRADE DATE 18 August 2016

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

STRUCTURE TYPE 1 by 1.5 Ratio Put Spread

SETTLEMENT CURRENCY india INR DELTA 91%

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	BUY	110	13 Dec 2018	250	European	Put	21.25	1,168,750,000
b	SELL	165	13 Dec 2018	200	European	Put	7.2	594,000,000

Net Premium 574,750,000 KRW

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
C	BUY	20	8 Sep 2016	258

OTHER TERMS FX: 1107.55

COUNTERPARTY Exchange
NET AMOUNT DUE TO COUNTERPARTY 574,750,000

BROKER1 BROKERS HONG KONG BROKERAGE FEE US Dollars 384