

TRADE CONFIRMATION REFERENCE:	Broker180368
TO	SG, Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	23 February 2017
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Calendar Put Spread
SETTLEMENT CURRENCY	India INR
DELTA	21%
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	100	14 Dec 2017	250	European	Put	4.98	249,000,000
b	BUY	100	14 Dec 2017	250	European	Put	4.97	248,500,000
c	SELL	200	8 Jun 2017	250	European	Put	1	100,000,000

Net Premium 397,500,000 KRW

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
d	BUY	24	9 Mar 2017	273

OTHER TERMS	FX: 1138
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COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	397,500,000

Broker1 BROKERS HONG KONG BROKERAGE FEEUS Dollars 720