

TRADE CONFIRMATION REFERENCE:	Broker1
TO	SG Broker1
TRADER	oper1
TRANSMISSION Email	oper1@sg.com

TRADE DATE	24 February 2017
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Calendar Put Spread
SETTLEMENT CURRENCY	India INR
DELTA	17%
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	14 Dec 2017	250	European	Put	5.15	515,000,000
b	SELL	200	8 Jun 2017	250	European	Put	1.1	110,000,000
Net Premium							405,000,000 KRW	

## LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
c	BUY	22	9 Mar 2017	272.5

OTHER TERMS	FX: 1130
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COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	405,000,000

Broker1 BROKERS HONG KONG BROKERAGE FEE	US Dollars 723
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