

TRADE CONFIRMATION REFERENCE:	Broker170454
TO	SG,Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	02 August 2016
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	.AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Calendar Put Spread
SETTLEMENT CURRENCY	India INR
DELTA	7%
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	250	8 Dec 2016	235	European	Put	2.8	350,000,000
b	SELL	250	13 Oct 2016	235	European	Put	1.2	150,000,000
Net Premium							200,000,000 KRW	

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
c	BUY	85	8 Sep 2016	252

OTHER TERMS	FX: 1108.70, Please note Delta = Sep16 Mini Futures
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COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	200,000,000

Broker1 BROKERS HONG KONG BROKERAGE FEE	India INR 852
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Broker1 BROKERS HONG KONG PAYMENT DETAILS FOR BANK TRANSFERS