

TRADE CONFIRMATION REFERENCE:	Broker170689
TO	SG, Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	08 August 2016
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	.AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Straddle Calendar Spread
SETTLEMENT CURRENCY	India INR
REFERENCE	254
DELTA	11%
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	10 Nov 2016	250	European	Call	9.3	930,000,000
b	BUY	200	10 Nov 2016	250	European	Put	4.7	470,000,000
c	SELL	200	8 Sep 2016	250	European	Call	5.95	595,000,000
d	SELL	200	8 Sep 2016	250	European	Put	1.95	195,000,000
Net Premium								610,000,000 KRW

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
e	BUY	22	8 Sep 2016	254

OTHER TERMS	FX: 1116.10
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COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	610,000,000

Broker1 BROKERS HONG KONG BROKERAGE FEE	India INR	1,365
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Broker1 BROKERS HONG KONG PAYMENT DETAILS FOR BANK TRANSFERS