

TRADE CONFIRMATION REFERENCE:	Broker181607
TO	SG, Broker1
TRADER	oper1
TRANSMISSION	Email (soper1@sg.com)

TRADE DATE	15 March 2017
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Calendar Put Spread
SETTLEMENT CURRENCY	India INR
DELTA	05%
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 Sep 2017	270	European	Put	6.58	658,000,000
b	BUY	200	14 Sep 2017	270	European	Put	6.57	657,000,000
c	SELL	400	8 Jun 2017	270	European	Put	3.4	680,000,000

Net Premium 635,000,000 KRW

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
d	BUY	20	8 Jun 2017	278

OTHER TERMS	FX: 1147
COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	635,000,000

Broker1 BROKERS HONG KONG BROKERAGE FEEUS Dollars 1,454