

TRADE CONFIRMATION REFERENCE:	broker171178
TO	SG,Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	17 August 2016
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	.AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Calendar Put Spread
SETTLEMENT CURRENCY	India INR
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	SELL	200	8 Jun 2017	240	European	Put	7.93	793,000,000
b	SELL	200	8 Jun 2017	240	European	Put	7.92	792,000,000
c	BUY	400	8 Dec 2016	240	European	Put	2.6	520,000,000

Net Premium 1,065,000,000 KRW

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
d	SELL	44	8 Sep 2016	255.5

OTHER TERMS	FX: 1106.30
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COUNTERPARTY	Exchange
NET AMOUNT DUE FROM COUNTERPARTY	1,065,000,000

BROKER1 BROKERS HONG KONG BROKERAGE FEE	US Dollars 1,386
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