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TRADE CONFIRMATION REFERENCE: Broker180412
TO SG, Broker1
TRADER oper1

TRANSMISSION Email (soper1@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 South Korea Won

DELTA 11%

EXCHANGE Indian Exchange

SWAPSWIRE No

SUMMARY OF TRADES

OPTION TRADES

Le	YOU:	No. of Units	Maturity	Strike	Exercise Style	Leg	Price Per Option	Total Premium
а	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
	С	BUY	22	9 Mar 2017	272.5

OTHER TERMS FX: 1134

COUNTERPARTY Exchange
NET AMOUNT DUE TO COUNTERPARTY 405,000,000

Broker1 BROKERS HONG KONG BROKERAGE FEEUS Dollars 721