
TRADE CONFIRMATION REFERENCE:	broker179677
TO	SG, Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	14 February 2017
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	.AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Straddle Calendar Spread
SETTLEMENT CURRENCY	India INR
REFERENCE	268.5
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	100	14 Dec 2017	270	European	Call	13.4	670,000,000
b	BUY	100	14 Dec 2017	270	European	Put	13	650,000,000
c	SELL	100	14 Sep 2017	270	European	Call	10.4	520,000,000
d	SELL	100	14 Sep 2017	270	European	Put	10.45	522,500,000
Net Premium							277,500,000 KRW	

OTHER TERMS	FX: 1149
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COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	277,500,000

BROKER1 BROKERS HONG KONG BROKERAGE FEE	US Dollars 701
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