

TRADE CONFIRMATION REFERENCE:	Broker180417
TO	SG, Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@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	India INR
DELTA	11% ** Mini Future **
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	250	European	Put	5.15	257,500,000
b	SELL	100	8 Jun 2017	250	European	Put	1.1	55,000,000
							Net Premium	202,500,000 KRW

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
c	BUY	55	9 Mar 2017	272.5

OTHER TERMS	FX: 1134
COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	202,500,000

Broker1 BROKERS HONG KONG BROKERAGE FEEUS Dollars 360