
TRADE CONFIRMATION REFERENCE:	Broker179261
TO	SG, Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	07 February 2017
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Calendar Put Spread
SETTLEMENT CURRENCY	India INR
DELTA	01%
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	50	8 Jun 2017	230	European	Put	0.68	17,000,000
b	SELL	50	8 Jun 2017	230	European	Put	0.67	16,750,000
c	BUY	100	11 May 2017	230	European	Put	0.4	20,000,000
d	SELL	1	9 Mar 2017	270	European	Call	3	1,500,000
e	BUY	1	9 Mar 2017	270	European	Put	3.5	1,750,000

Net Premium 13,500,000 KRW

OTHER TERMS	FX: 1143
COUNTERPARTY	Exchange
NET AMOUNT DUE FROM COUNTERPARTY	13,500,000

Broker1 BROKERS HONG KONG BROKERAGE FEEUS Dollars 354