
TRADE CONFIRMATION REFERENCE:	broker1
TO	SG broker 1
TRADER	oper1
TRANSMISSION	oper1@sg.com

TRADE DATE	16 March 2017
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Call Spread
SETTLEMENT CURRENCY	India INR
DELTA	82%
EXCHANGE	India 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	100	11 May 2017	282.5	European	Call	4.05	202,500,000
b	BUY	100	11 May 2017	292.5	European	Call	1.1	55,000,000
							Net Premium	147,500,000 KRW

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
c	BUY	28	8 Jun 2017	281

OTHER TERMS	FX: 1131
COUNTERPARTY	Exchange
NET AMOUNT DUE FROM COUNTERPARTY	147,500,000

BROKER1 HONG KONG BROKERAGE FEE US Dollars 373