TRADE CONFIRMATION REFERENCE:	Broker170886
TO	SG,Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	11 August 2016
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	.AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Straddle Calendar Spread
SETTLEMENT CURRENCY	India INR
DELTA	12%
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	10 Nov 2016	250	European	Call	9.9	495,000,000
b	BUY	100	10 Nov 2016	250	European	Put	3.7	185,000,000
c	SELL	50	8 Sep 2016	250	European	Call	6.53	163,250,000
d	SELL	50	8 Sep 2016	250	European	Call	6.52	163,000,000
e	SELL	100	8 Sep 2016	250	European	Put	1.1	55,000,000
							Net Premium	**298,750,000 KRW**

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
f	BUY	21	8 Sep 2016	255.5

OTHER TERMS	FX: 1097.80
COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	298,750,000

Broker1 BROKERS HONG KONG BROKERAGE FEE **India INR 698**

Broker1 BROKERS HONG KONG PAYMENT DETAILS FOR BANK TRANSFERS