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TRADE CONFIRMATION REFERENCE: broker177740
TO SG,Broker1
TRADER oper1

TRANSMISSION Email (oper1@sg.com)

TRADE DATE 06 January 2017

UNDERLYING ASSET NAME Asset
REUTERS INSTRUMENT CODE AS200
BLOOMBERG CODE AS2

STRUCTURE TYPE Risk Reversal SETTLEMENT CURRENCY India INR DELTA 46%

EXCHANGE Indian Exchange

SWAPSWIRE No

SUMMARY OF TRADES

OPTION TRADES

L	.eg	YOU:	No. of Units	Maturity	Strike	Exercise Style	Leg	Price Per Option	Total Premium
	а	SELL	100	13 Dec 2018	280	European	Call	15.1	755,000,000
	b	BUY	100	13 Dec 2018	220	European	Put	8	400,000,000

Net Premium 355,000,000 KRW

LISTED FUTURES TRADES

ĺ	Leg	YOU:	No. of Units	Maturity	Cross / Level
I	С	BUY	64	13 Dec 2018	264

OTHER TERMS FX: 1189

COUNTERPARTY Exchange
NET AMOUNT DUE FROM COUNTERPARTY 355,000,000

Broker1 BROKERS HONG KONG BROKERAGE FEE US Dollars 333

Brokers HONG KONG PAYMENT DETAILS FOR BANK TRANSFERS