

TRADE CONFIRMATION REFERENCE:	Broker176923
TO	SG,Broker1
TRADER	Oper1
TRANSMISSION	Email (oper@sg.com)

TRADE DATE	14 December 2016
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Risk Reversal
SETTLEMENT CURRENCY	Indian INR
DELTA	94%
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	100	14 Dec 2017	270	European	Call	10.9	545,000,000
b	BUY	100	14 Dec 2017	200	European	Put	2.1	105,000,000
							Net Premium	440,000,000 KRW

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
c	BUY	49	9 Mar 2017	259.5

OTHER TERMS	FX: 1167
COUNTERPARTY	Exchange
NET AMOUNT DUE FROM COUNTERPARTY	440,000,000
Broker1 BROKERS HONG KONG BROKERAGE FEE	US Dollars 334