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TRADE CONFIRMATION REFERENCE: Broker176511
TO SG,Broker1
TRADER Oper1

TRANSMISSION Email (oper1@sg.com)

TRADE DATE 06 December 2016

UNDERLYING ASSET NAME Asset
REUTERS INSTRUMENT CODE AS200
BLOOMBERG CODE AS2

STRUCTURE TYPE Risk Reversal SETTLEMENT CURRENCY Indian INR DELTA 54%

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	BUY	500	14 Dec 2017	220	European	Put	5	1,250,000,000
Г	b	SELL	500	14 Dec 2017	280	European	Call	4.8	1,200,000,000

Net Premium 50,000,000 KRW

## LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
С	BUY	225	14 Dec 2017	253.5

OTHER TERMS FX: 1169

COUNTERPARTY Exchange
NET AMOUNT DUE TO COUNTERPARTY 50,000,000

Broker1 BROKERS HONG KONG BROKERAGE FEE US Dollars 1,626