

TRADE CONFIRMATION REFERENCE:	broker177067
TO	SG, Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	16 December 2016
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	.AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Risk Reversal
SETTLEMENT CURRENCY	India INR
DELTA	76%
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	200	14 Sep 2017	265	European	Call	9.7	970,000,000
b	BUY	200	14 Sep 2017	235	European	Put	4.8	480,000,000
Net Premium							490,000,000 KRW	

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
c	BUY	134	9 Mar 2017	258.5

OTHER TERMS	FX: 1184
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COUNTERPARTY	Exchange
NET AMOUNT DUE FROM COUNTERPARTY	490,000,000

BROKER1 BROKERS HONG KONG BROKERAGE FEE	US Dollars 655
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