

TRADE CONFIRMATION REFERENCE:	broker177956
TO	SG,Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	11 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

Leg	YOU:	No. of Units	Maturity	Strike	Exercise Style	Leg	Price Per Option	Total Premium
a	SELL	200	13 Dec 2018	280	European	Call	16	1,600,000,000
b	BUY	200	13 Dec 2018	220	European	Put	8	800,000,000
							Net Premium	800,000,000 KRW

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
c	BUY	128	13 Dec 2018	265.5

OTHER TERMS	FX: 1194
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COUNTERPARTY	Exchange
NET AMOUNT DUE FROM COUNTERPARTY	800,000,000

Broker1 BROKERAGE FEE	US Dollars 667
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