

TRADE CONFIRMATION REFERENCE:	Broker177054
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	Indian 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	100	14 Sep 2017	265	European	Call	9.7	485,000,000
b	BUY	100	14 Sep 2017	235	European	Put	4.8	240,000,000
							Net Premium	245,000,000 KRW

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
c	BUY	67	9 Mar 2017	258.5

OTHER TERMS	FX: 1183
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COUNTERPARTY	Exchange
NET AMOUNT DUE FROM COUNTERPARTY	245,000,000

Broker 1 BROKERS HONG KONG BROKERAGE FEE	US Dollars 328
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