

TRADE CONFIRMATION REFERENCE:	broker179971
TO	SG, Broker1
TRADER	oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	17 February 2017
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	.AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Risk Reversal
SETTLEMENT CURRENCY	India INR
DELTA	55%
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	BUY	400	14 Dec 2017	250	European	Put	6.1	1,220,000,000
b	SELL	200	14 Dec 2017	290	European	Call	5.23	523,000,000
c	SELL	200	14 Dec 2017	290	European	Call	5.22	522,000,000

Net Premium 175,000,000 KRW

## LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
d	BUY	220	14 Dec 2017	270

OTHER TERMS	FX: 1147
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COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	175,000,000

BROKER1 BROKERS HONG KONG BROKERAGE FEE	US Dollars 1,412
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