

TRADE CONFIRMATION REFERENCE:	Broker176622
TO	SG,Broker1
TRADER	Oper1
TRANSMISSION	Email (oper1@sg.com)

TRADE DATE	08 December 2016
UNDERLYING ASSET NAME	Asset
REUTERS INSTRUMENT CODE	AS200
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Risk Reversal
SETTLEMENT CURRENCY	Indian INR
DELTA	44%
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	50	14 Dec 2017	280	European	Call	6.2	155,000,000
b	SELL	50	14 Dec 2017	280	European	Call	6.15	153,750,000
c	BUY	100	14 Dec 2017	220	European	Put	4.3	215,000,000
Net Premium								93,750,000 KRW

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
d	BUY	44	14 Dec 2017	258.5

OTHER TERMS	FX: 1158
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COUNTERPARTY	Exchange
NET AMOUNT DUE FROM COUNTERPARTY	93,750,000

Broker1, BROKERS HONG KONG BROKERAGE FEE	US Dollars 335
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