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TRADE CONFIRMATION REFERENCE: broker179408
TO SG, Broker1
TRADER oper1

TRANSMISSION Email (oper1@sg.com)

TRADE DATE 08 February 2017

UNDERLYING ASSET NAME Asset
REUTERS INSTRUMENT CODE .AS200
BLOOMBERG CODE .AS2

STRUCTURE TYPE Risk Reversal SETTLEMENT CURRENCY India INR DELTA 75%

EXCHANGE Indian Exchange

SWAPSWIRE No

SUMMARY OF TRADES

OPTION TRADES

L	.eg	YOU:	No. of Units	Maturity	Strike	Exercise Style	Leg	Price Per Option	Total Premium
	а	BUY	400	14 Dec 2017	250	European	Put	6.75	1,350,000,000
	b	SELL	400	14 Dec 2017	290	European	Call	5.5	1,100,000,000

Net Premium 250,000,000 KRW

LISTED FUTURES TRADES

Leg	YOU:	No. of Units	Maturity	Cross / Level
С	BUY	228	9 Mar 2017	268

OTHER TERMS FX: 1146

COUNTERPARTY Exchange
NET AMOUNT DUE TO COUNTERPARTY 250,000,000

BROKER1 BROKERS HONG KONG BROKERAGE FEE US Dollars 1,403