
TRADE CONFIRMATION REFERENCE	broker1247649
TO	SG,Broker1
TRADER	oper1
TRANSMISSION	email (oper1@sg.com)

TRADE DATE	22 June 2017
UNDERLYING ASSET	Asset
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Calendar Risk Reversal
NATIVE CURRENCY	India INR
MATURITY	Jul17 / Dec17
TRADE PREMIUM	37
REFERENCE	7,350
DELTA	15%
EXCHANGE	Indian Exchange
SWAPSWIRE	No

SUMMARY OF TRADES**OPTION TRADES**

Leg	You	No. of Units	Maturity	Strike	Exercise Style	Leg	Payment Date	Notional Principal	Prem Per Unit	Total Premium
a	SELL	125	15 Dec 2017	6,600	European	Put	as exch.	9,187,500	79.5	99,375
b	BUY	125	21 Jul 2017	7,500	European	Call	as exch.	9,187,500	42.5	53,125

Net Premium

46,250 GBP

LISTED FUTURES TRADES

Leg	YOU	Contracts	Maturity	Cross / Level
c	SELL	64	15 Sep 2017	7,350

SETTLEMENT TERMS	T+2
COUNTERPARTY	Exchange
NET AMOUNT DUE FROM COUNTERPARTY	GBP 46,250

Broker1 BROKERAGE FEE	GBP 63
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