
TRADE CONFIRMATION REFERENCE	broker1246232
TO	SG,Broker1
TRADER	oper1
TRANSMISSION	email (oper1@sg.com)

TRADE DATE	06 June 2017
UNDERLYING ASSET	Asset
BLOOMBERG CODE	AS2
REUTERS INSTRUMENT CODE	AS2
STRUCTURE TYPE	Synthetic
NATIVE CURRENCY	India INR
TRADE PREMIUM	10.5
REFERENCE	8,950
DELTA	10%
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	BUY	250	21 Jul 2017	8,950	European	Put	as exch.	22,375,000	139.5	348,750
b	SELL	250	21 Jul 2017	8,950	European	Call	as exch.	22,375,000	129	322,500

Net Premium

26,250 CHF

LISTED FUTURES TRADES

Leg	YOU	Contracts	Maturity	Cross / Level
c	BUY	250	16 Jun 2017	8,950

SETTLEMENT TERMS	T+2
COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	CHF 26,250

Broker1 BROKERAGE FEE	CHF 250
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