

TRADE CONFIRMATION REFERENCE	broker1248435
TO	SG,Broker1
TRADER	oper1
TRANSMISSION	email (oper1@sg.com)
TRADE DATE	30 June 2017
UNDERLYING ASSET	Asset
BLOOMBERG CODE	AS2
ISIN	FR0000120578
STRUCTURE TYPE	Calendar Call Spread
NATIVE CURRENCY	Euro
MATURITY	Aug17 / Sep17
TRADE PREMIUM	0.59
REFERENCE	85.1
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	Multiplier	Total Premium
a	BUY	250	18 Aug 2017	86	American	Call	as exch.	2,127,500	1.62	100	40,500
b	SELL	250	15 Sep 2017	86	American	Call	as exch.	2,127,500	2.21	100	55,250

Net Premium 14,750 EUR

SETTLEMENT TERMS	T+2
COUNTERPARTY	Exchange
NET AMOUNT DUE FROM COUNTERPARTY	EUR 14,750
BROKER1 BROKERS LLP BROKERAGE FEE	EUR 149

BROKER1 BROKERS LLP PAYMENT DETAILS FOR BANK TRANSFERS