
TRADE CONFIRMATION REFERENCE	broker1245882
TO	SG,Broker1
TRADER	oper1
TRANSMISSION	email (oper1@sg.com)

TRADE DATE	01 June 2017
UNDERLYING ASSET	Asset
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Synthetic
NATIVE CURRENCY	India INR
TRADE PREMIUM	1.75
REFERENCE	7,550
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	1,000	21 Jul 2017	7,550	European	Put	as exch.	75,500,000	66	660,000
b	SELL	500	21 Jul 2017	7,550	European	Call	as exch.	37,750,000	64	320,000
c	SELL	500	21 Jul 2017	7,550	European	Call	as exch.	37,750,000	64.5	322,500

Net Premium

17,500 GBP

LISTED FUTURES TRADES

Leg	YOU	Contracts	Maturity	Cross / Level
d	BUY	1,000	16 Jun 2017	7,550

SETTLEMENT TERMS	T+2
OTHER TERMS	Â£102 bro deducted, error now clear
COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	GBP 17,500

Broker1 BROKERAGE FEE	GBP 398
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