
TRADE CONFIRMATION REFERENCE	broker1246658
TO	SG,Broker1
TRADER	oper1
TRANSMISSION	email (oper1@sg.com)

TRADE DATE	09 June 2017
UNDERLYING ASSET	Asset
BLOOMBERG CODE	AS2
STRUCTURE TYPE	Calendar Call Spread
NATIVE CURRENCY	India INR
MATURITY	Jul17 / Aug17
TRADE PREMIUM	0.9
REFERENCE	16.7 / 15.1
DELTA	17% / 71%
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	4,000	19 Jul 2017	17	European	Call	as exch.	6,800,000	0.7	280,000
b	BUY	4,000	16 Aug 2017	17	European	Call	as exch.	6,800,000	1.6	640,000

Net Premium

360,000 EUR

LISTED FUTURES TRADES

Leg	YOU	Contracts	Maturity	Cross / Level
c	SELL	2,120	16 Aug 2017	16.7
d	BUY	1,400	19 Jul 2017	15.1

SETTLEMENT TERMS	T+2
COUNTERPARTY	Exchange
NET AMOUNT DUE TO COUNTERPARTY	EUR 360,000

Broker1 BROKERAGE FEE	EUR 4,000
-----------------------	-----------