

XXXXXXXXXXXXXXXXXXXX

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To: XXXXXXXXX
Societe Generate Securities (North Pacific) Ltd.

OFF-AUCTION TRADE **TRADE EXECUTED ON SGX EXCHANGE**

3-Dec-2015

FINAL TRADE CONFIRMATION

Deal Number 106208

We wish to confirm the following transaction which was arranged for your account and risk

Buyer	XXXXXXXXXXXXXXXXXXXXX						
Seller	Merrill Lynch International, London Participant code: S560						
Trade Date	3-Dec-15						
Underlying	Nikkei 225 Index						
Product	European Style June 2016 SQ 20000/23000/16000 Call Spread vs Put						
Execution time	13:00 JST						
Expiration	10-Jun-16						
Size / Premium	1200 lots	at	619 JPY				
Breakdown							
	buy	1200 lots	at	1100 JPY	June 2016 SQ	20000	Call
	sell	1200 lots	at	210 JPY	June 2016 SQ	23000	Call
	sell	1200 lots	at	271 JPY	June 2016 SQ	16000 Put	
Future Setting	19,900	December 2015 SGX Nikkei 225 Index Futures					
Reference	19,900						
Delta / Hedge	47.00%						
	sell	564 lots	December 2015 SGX Nikkei 225 Index Futures				
Settlement	Both counterparties shall apply the conditions of trading on SGX. Automatic exercise at expiry.						
Brokerage	268,650 yen						
	XXXXXXXXXX						
	XXXXXXXXXX						