

XXXXXXXXX XXXXXXXXXXXXX

Phone                      yyyy  
Fax                         yy

To:                         xxxxx  
XXXXXXXXX XXXXXXXXXXXXX

27-Oct-2015                      yyyy  
27-Oct-2015                      FINAL TRADE CONFIRMATION                      Deal Number 105126  
We wish to confirm the following transaction which was arranged for your account and risk

**Forward Buyer**                      XXXXXXXXXXX XXXXXXXXXXX  
(buy Dec22 C / sell Dec22 P)                      yyyy

**Forward Seller**                      uuuu  
(sell Dec22 C / buy Dec22 P)

**Trade Date**                      27-Oct-15

**Underlying**                      aaaaa

**Product**                      December 2022 SQ Forward

**Expiration**                      9-Dec-22

**Size**                      100,000

**Price**                      89.05

**Strike Breakdown**

buy 100,000	December 2022 Call 89.05% (16864.289)
sell 100,000	December 2022 Put 89.05% (16864.289)

**Premium Payment**                      30-Oct-15                      (Valued at 100 yen for each Call/Put.)

**Implied Level**                      18,938.00                      (After applying basis)

**Future Level**                      18,940.00                      December 2015 Nikkei 225 Index Future

Delta / Hedge	Basis	xxxxxxx.	Total Premium
sell 100,000	100	December 2015 SQ 18940 Call	10,000,000 JPY
buy 100,000	100	December 2015 SQ 18940 Put	10,000,000 JPY

**Synthetics Payment**                      30-Oct-15                      (net premium is 0)

**Settlement**  
Three business days cash settlement against the Special Quotation of the  
Nikkei 225 Index. Automatic exercise upon expiry.  
Cash settlement date 14-Dec-22

**Brokerage**                      66,290 yen

Terms will be defined as per exchange rules and regulations / ISDA OTC equity index confirmation definitions unless otherwise agreed between counterparties. Counterparties affirm possession of proper licensing rights.

An invoice will be sent separately to you at the month end. Thank you for this trade  
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