

Phone	SSSSS
Fax	SSSSS
	SSSSSSS

SSSSS
SSSSS
SSSSSSS

27-Oct-2015

Buyer XXXXXXXXXXXX

XXXXXXXXX XXXXXXXXXXXXX
XXXXXXXXXXX

27-Oct-15

yyyyyy

European Style March 2016 /January 2016 SQ 20500 Call Spread

14:50 JST

11-Mar-16 8-Jan-16

200 lots at 200 JPY

sell	200 lots	at	405 JPY March 2016 SQ 20500 Call
buy	200 lots	at	205 JPY January 2016 SQ 20500 Call

Future Setting	18,800	December 2015 SGX Nikkei 225 Index Futures
Reference	18,800	
Delta / Hedge	7.00%	
	buy	14 lots December 2015 SGX Nikkei 225 Index Futures
Settlement	Both counterparties shall apply the conditions of trading on SGX. Automatic exercise at expiry.	
Brokerage XXXXXXXXXX XXXXXXXXXX	42,300 yen	