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Listed Trade Confirmation - KOSPI 200 [SE]

SUMMARY

Listed KS200 DEC16 250/280 1/-2 European Call Ratio REF 243.50 (JUN16)

BUYER SELLER	BNP Paribas Arbitrage S.N.C.* - Roy Tian Société Générale (HK) Limited		
PRICE REF DELTA SIZE (PT VALUE) NOTIONAL PREMIUM	KRW 6.60 243.50 +28.00 % 200x400 (500,000 KRW/PT) KRW 24,350,000,000 KRW 660,000,000	TRADE DATE TRADE ID PREMIUM PAYMENT	07-Apr-16 CELERA EQ-2016-12801 As per exchange rules

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (KRW)	PREMIUM (KRW)
Leg 1	Buy	200	08-Dec-16	250	European Call	9	+900,000,000
Leg 2	Sell	400	08-Dec-16	280	European Call	1.20	-240,000,000

Settlement as per exchange rules

HEDGE

Sell 56 FUTURES (KS200 JUN16); Future Reference = 243.50

FEES

BROKERAGE FEE | USD 474

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 for payment will be sent separately to you at month end. Thank you for this trade.

Please notify Celera Markets Limited within 24 hours if any of the details on this confirmation are incorrect.