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Listed Trade Confirmation - KOSPI 200 [SE]

SUMMARY

Listed KS200 JUL16 245 European Call REF 243 (JUN16)

BUYER SELLER	BNP Paribas Arbitrage S.N.C.* - Patrice Rageau Optiver Australia Pty Ltd - William Funnell		
PRICE	KRW 5.70	TRADE DATE	12-Apr-16
REF	243	TRADE ID	CELERAEQ-2016-12808
DELTA	+46.00 %		
SIZE (PT VALUE)	100 (500,000 KRW/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	KRW 12,150,000,000		
PREMIUM	KRW 285,000,000		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (KRW)	PREMIUM (KRW)
Leg 1	Sell	100	14-Jul-16	245	European Call	5.70	-285,000,000

Settlement as per exchange rules

HEDGE

Buy 46 FUTURES (KS200 JUN16); Future Reference = 243

FEES

BROKERAGE FEE | USD 531

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.