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## Listed Trade Confirmation - KOSPI 200 [SE]

### SUMMARY

Listed KS200 SEP16 215/270 -1/1 European Risk Reversal REF 250 (JUN16)

BUYER	J.P. Morgan Securities PLC - Calvin Ko	TRADE DATE	20-Apr-16
SELLER	Optiver Australia Pty Ltd - William Funnell	TRADE ID	CELERAEQ-2016-12821
PRICE	KRW 0.45	PREMIUM PAYMENT	As per exchange rules
REF	250		
DELTA	+26.00 %		
SIZE (PT VALUE)	400x400 (500,000 KRW/PT)		
NOTIONAL	KRW 50,000,000,000		
PREMIUM	KRW 90,000,000		

### DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (KRW)	PREMIUM (KRW)
Leg 1	Sell	400	08-Sep-16	215	European Put	1.40	-280,000,000
Leg 2	Buy	400	08-Sep-16	270	European Call	1.85	+370,000,000

Settlement as per exchange rules

### HEDGE

Sell 104 FUTURES (KS200 JUN16); Future Reference = 250

### FEES

BROKERAGE FEE | USD 1,770

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.