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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 REF DELTA SIZE (PT VALUE) NOTIONAL PREMIUM	KRW 5.70 243 +46.00 % 100 (500,000 KRW/PT) KRW 12,150,000,000 KRW 285,000,000	TRADE DATE TRADE ID  PREMIUM PAYMENT	12-Apr-16 CELERAEQ-2016-12808  As per exchange rules

### DETAILS

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

Settlement as per exchange rules

### HEDGE

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

### FEES

BROKERAGE FEE | USD 239

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.