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Listed Trade Confirmation - KOSPI 200 [SE]

SUMMARY

Listed KS200 SEP16 270 European Call REF 249.50 (JUN16)

BUYER	J.P. Morgan Securities PLC	TRADE DATE	21-Apr-16
SELLER	Optiver Australia Pty Ltd	TRADE ID	CELERAEQ-2016-12829
PRICE	KRW 1.65		
REF	249.50		
DELTA	+16.00 %		
SIZE (PT VALUE)	200 (500,000 KRW/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	KRW 24,950,000,000		
PREMIUM	KRW 165,000,000		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (KRW)	PREMIUM (KRW)
Leg 1	Sell	200	08-Sep-16	270	European Call	1.65	-165,000,000

Settlement as per exchange rules

HEDGE

Buy 32 FUTURES (KS200 JUN16); Future Reference = 249.50

FEES

BROKERAGE FEE | USD 1,097

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.