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## Listed Trade Confirmation - KOSPI 200 [SE]

### SUMMARY

Listed KS200 DEC17 270/300 1/-2 European Call Ratio REF 249 (JUN16)

BUYER	BNP Paribas Arbitrage S.N.C.*	TRADE DATE	27-Apr-16
SELLER	J.P. Morgan Securities PLC	TRADE ID	CELERAEQ-2016-12849
PRICE	KRW 2.25		
REF	249		
DELTA	0 %		
SIZE (PT VALUE)	100x200 (500,000 KRW/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	KRW 12,450,000,000		
PREMIUM	KRW 112,500,000		

### DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (KRW)	PREMIUM (KRW)
Leg 1	Sell	100	14-Dec-17	270	European Call	10.65	-532,500,000
Leg 2	Buy	200	14-Dec-17	300	European Call	4.20	+420,000,000

Settlement as per exchange rules

### HEDGE

### FEES

BROKERAGE FEE | USD 434

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.