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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 SELLER	Nomura International Plc - Nadjib Ezziane Optiver Australia Pty Ltd - William Funnell		
PRICE REF DELTA SIZE (PT VALUE) NOTIONAL PREMIUM	KRW 0.45 250 +26.00 % 100x100 (500,000 KRW/PT) KRW 12,500,000,000 KRW 22,500,000	TRADE DATE TRADE ID PREMIUM PAYMENT	20-Apr-16 CELERA EQ-2016-12823 As per exchange rules

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (KRW)	PREMIUM (KRW)
Leg 1	Sell	100	08-Sep-16	215	European Put	1.40	-70,000,000
Leg 2	Buy	100	08-Sep-16	270	European Call	1.85	+92,500,000

Settlement as per exchange rules

HEDGE

Sell 26 FUTURES (KS200 JUN16); Future Reference = 250

FEES

BROKERAGE FEE | USD 830

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.