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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 | Buy | 400 | 08-Sep-16 | 215 | European Put | 1.40 | +280,000,000 |
| Leg 2 | Sell | 400 | 08-Sep-16 | 270 | European Call | 1.85 | -370,000,000 |

Settlement as per exchange rules

HEDGE

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

FEES

BROKERAGE FEE | USD 2,212

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.