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## Listed Trade Confirmation - KOSPI 200 [SE]

### SUMMARY

Listed KS200 JUN16 245 European Straddle REF 243.50 (JUN16)

BUYER	Optiver Australia Pty Ltd - William Funnell		
SELLER	Citigroup Global Markets Hong Kong Limited - Robert Gasper		
PRICE	KRW 10.20	TRADE DATE	07-Apr-16
REF	243.50	TRADE ID	CELERAEQ-2016-12802
DELTA	-10.00 %		
SIZE (PT VALUE)	100 (500,000 KRW/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	KRW 12,175,000,000		
PREMIUM	KRW 510,000,000		

### DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (KRW)	PREMIUM (KRW)
Leg 1	Buy	100	09-Jun-16	245	European Put	6.60	+330,000,000
Leg 2	Buy	100	09-Jun-16	245	European Call	3.60	+180,000,000

Settlement as per exchange rules

### HEDGE

Buy 50 FUTURES (KS200 MINI JUN16); Future Reference = 243.50

### FEES

BROKERAGE FEE | USD 527

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.