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Listed Trade Confirmation - KOSPI 200 [SE]

SUMMARY

Listed KS200 DEC17 270/300 1/-2 European Call Ratio REF 249.50 (JUN16)

| | | | |
|-----------------|----------------------------|-----------------|-----------------------|
| BUYER | Optiver Australia Pty Ltd | TRADE DATE | 21-Apr-16 |
| SELLER | J.P. Morgan Securities PLC | TRADE ID | CELERAEQ-2016-12832 |
| PRICE | KRW 2.565 | | |
| REF | 249.50 | | |
| DELTA | +3.00 % | | |
| SIZE (PT VALUE) | 100x200 (500,000 KRW/PT) | PREMIUM PAYMENT | As per exchange rules |
| NOTIONAL | KRW 12,475,000,000 | | |
| PREMIUM | KRW 128,250,000 | | |

DETAILS

| LEG | B/S | SIZE | EXPIRY | STRIKE | PRODUCT | PRICE (KRW) | PREMIUM (KRW) |
|-------|------|------|-----------|--------|---------------|-------------|---------------|
| Leg 1 | Buy | 50 | 14-Dec-17 | 270 | European Call | 10.86 | +271,500,000 |
| Leg 2 | Buy | 50 | 14-Dec-17 | 270 | European Call | 10.87 | +271,750,000 |
| Leg 3 | Sell | 200 | 14-Dec-17 | 300 | European Call | 4.15 | -415,000,000 |

Settlement as per exchange rules

HEDGE

You buy 3 KS200 JUN16 250 P @ 4.1

You sell 3 KS200 JUN16 250 C @ 4.1

FEES

BROKERAGE FEE | USD 550

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.