



Celera Markets Limited
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Listed Trade Confirmation - KOSPI 200 [SE]

SUMMARY

Listed KS200 SEP16 230 European Put REF 246 (JUN16)

BUYER SELLER	Citigroup Global Markets Hong Kong Limited - Julien Petit-Pasquier Optiver Australia Pty Ltd - William Funnell		
PRICE	KRW 4.25	TRADE DATE	29-Mar-16
REF	246	TRADE ID	CELERAEQ-2016-12793
DELTA	-25.00 %		
SIZE (PT VALUE)	150 (500,000 KRW/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	KRW 18,450,000,000		
PREMIUM	KRW 318,750,000		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (KRW)	PREMIUM (KRW)
Leg 1	Buy	150	08-Sep-16	230	European Put	4.25	+318,750,000

Settlement as per exchange rules
Trade crossed through NH Futures Co. Ltd.

HEDGE

Buy 38 FUTURES (KS200 JUN16); Future Reference = 246

FEES

BROKERAGE FEE | USD 1,190

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.