



Celera Markets Limited
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Listed Trade Confirmation - HANG SENG CHINA ENTERPRISES INDEX [HK]

SUMMARY

Listed HSCEI SEP16 9000 European Call REF 8,825 (APR16)

SELLER	BNP Paribas Arbitrage S.N.C.* - Nicolas Dujardin		
PRICE	HKD 388.00	TRADE DATE	12-Apr-16
REF	8,825	TRADE ID	CELERAEQ-2016-12809
DELTA	+39.00 %		
SIZE (PT VALUE)	100 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 44,125,000		
PREMIUM	HKD 1,940,000.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Sell	100	29-Sep-16	9,000	European Call	388.00	-1,940,000.00

Settlement as per exchange rules

HEDGE

Buy 39 FUTURES (HSCEI APR16); Future Reference = 8,825

You buy 2 HSCEI APR16 Future @ 8,800.00

You sell 2 HSCEI APR16 Future @ 8,850.00

FEES

BROKERAGE FEE	HKD 1,112
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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.