



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

SUMMARY

Listed HSCEI SEP16 9200 European Straddle REF 9,175 (APR16)

BUYER	BNP Paribas Arbitrage S.N.C.* - Nicolas Dujardin		
PRICE	HKD 1,202.00	TRADE DATE	19-Apr-16
REF	9,175	TRADE ID	CELERAEQ-2016-12818
DELTA	-10.00 %		
SIZE (PT VALUE)	500 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 229,375,000		
PREMIUM	HKD 30,050,000.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Buy	500	29-Sep-16	9,200	European Put	762.00	+19,050,000.00
Leg 2	Buy	500	29-Sep-16	9,200	European Call	440.00	+11,000,000.00

Settlement as per exchange rules

HEDGE

Buy 50 FUTURES (HSCEI APR16); Future Reference = 9,175

FEES

BROKERAGE FEE	HKD 8,400
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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.