



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

### SUMMARY

Listed HSCEI DEC17/DEC16 10800 1/-2 European Call Time Ratio REF 9,850 (OCT16)

BUYER | BNP Paribas Arbitrage S.N.C.\* - Nicolas Dujardin

PRICE	HKD 323.00	TRADE DATE	05-Oct-16
REF	9,850	TRADE ID	CELERAEQ-2016-13157
DELTA	-2.00 %		
SIZE (PT VALUE)	50x100 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 24,625,000		
PREMIUM	HKD 807,500.00		

### DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Buy	50	28-Dec-17	10,800	European Call	523.00	+1,307,500.00
Leg 2	Sell	100	29-Dec-16	10,800	European Call	100.00	-500,000.00

Settlement as per exchange rules

### HEDGE

Buy 1 FUTURES (HSCEI OCT16); Future Reference = 9,850

### FEES

BROKERAGE FEE | HKD 700

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.