



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

SUMMARY

Listed HSCEI APR16 9400/9600 European Call Spread REF 9,175 (APR16)

SELLER	BNP Paribas Arbitrage S.N.C.* - Nicolas Dujardin		
PRICE	HKD 31.00	TRADE DATE	21-Apr-16
REF	9,175	TRADE ID	CELERAEQ-2016-12835
DELTA	+14.00 %		
SIZE (PT VALUE)	167 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 76,611,250		
PREMIUM	HKD 258,850.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Sell	167	28-Apr-16	9,400	European Call	51.00	-425,850.00
Leg 2	Buy	167	28-Apr-16	9,600	European Call	20.00	+167,000.00

Settlement as per exchange rules

HEDGE

Buy 23 FUTURES (HSCEI APR16); Future Reference = 9,175

FEES

BROKERAGE FEE	HKD 2,856
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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.