



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

SUMMARY

Listed HSCEI DEC17 13800 European Call REF 8,950 (MAY16)

SELLER	BNP Paribas Arbitrage S.N.C.* - Nicolas Dujardin		
PRICE	HKD 79.00	TRADE DATE	29-Apr-16
REF	8,950	TRADE ID	CELERAEQ-2016-12852
DELTA	+4.00 %		
SIZE (PT VALUE)	100 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 44,750,000		
PREMIUM	HKD 395,000.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Sell	100	28-Dec-17	13,800	European Call	79.00	-395,000.00

Settlement as per exchange rules

HEDGE

Buy 4 FUTURES (HSCEI MAY16); Future Reference = 8,950

FEES

BROKERAGE FEE | HKD 832

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.