



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

SUMMARY

Listed HSI SEP17 21000/26200 1/-1 European Risk Reversal REF 23,575 (OCT16)

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

PRICE	HKD 370.00	TRADE DATE	05-Oct-16
REF	23,575	TRADE ID	CELERAEQ-2016-13156
DELTA	-55.00 %		
SIZE (PT VALUE)	29x29 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 34,183,750		
PREMIUM	HKD 536,500.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Buy	29	28-Sep-17	21,000	European Put	937.00	+1,358,650.00
Leg 2	Sell	29	28-Sep-17	26,200	European Call	567.00	-822,150.00

Settlement as per exchange rules

HEDGE

Buy 16 FUTURES (HSI OCT16); Future Reference = 23,575

FEES

BROKERAGE FEE | HKD 464

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.