



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

SUMMARY

Listed HSCEI DEC16 10600 European Call REF 9,100 (APR16)

SELLER	BNP Paribas Arbitrage S.N.C.* - Nicolas Dujardin		
PRICE	HKD 180.00	TRADE DATE	13-Apr-16
REF	9,100	TRADE ID	CELERAEQ-2016-12811
DELTA	+20.00 %		
SIZE (PT VALUE)	50 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 22,750,000		
PREMIUM	HKD 450,000.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Sell	50	29-Dec-16	10,600	European Call	180.00	-450,000.00

Settlement as per exchange rules

HEDGE

Buy 10 FUTURES (HSCEI APR16); Future Reference = 9,100

FEES

BROKERAGE FEE | HKD 480

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.