



Celera Markets Limited  
51 Man Yue Street, 11G,  
Hung Hom, Kowloon, Hong Kong

To: Optiver Australia Pty Ltd - William Funnell <wholesaledesk@optiver.com.au>  
Cc: A <middleoffice@optiver.com.au>, C <hongkongdesk@optiver.com.au>, D  
<dvc@hk.abnamroclearing.com>, E <ops@hk.abnamroclearing.com>,  
christopher.horrobin@optiver.com.au

## Listed Trade Confirmation - HANG SENG INDEX [HK]

### SUMMARY

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

SELLER | Optiver Australia Pty Ltd - William Funnell

PRICE	HKD 375.00	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 543,750.00		

### DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Sell	29	28-Sep-17	21,000	European Put	942.00	-1,365,900.00
Leg 2	Buy	29	28-Sep-17	26,200	European Call	567.00	+822,150.00

Settlement as per exchange rules

### HEDGE

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

### FEES

BROKERAGE FEE | HKD 0

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.