



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

SUMMARY

Listed HSCEI JUN17 8800/10400 European Call Spread REF 8,650 (MAY16)

BUYER	BNP Paribas Arbitrage S.N.C.* - Nicolas Dujardin		
PRICE	HKD 444.00	TRADE DATE	05-May-16
REF	8,650	TRADE ID	CELERAEQ-2016-12858
DELTA	+28.00 %		
SIZE (PT VALUE)	100 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 43,250,000		
PREMIUM	HKD 2,220,000.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Buy	100	29-Jun-17	8,800	European Call	660.00	+3,300,000.00
Leg 2	Sell	100	29-Jun-17	10,400	European Call	216.00	-1,080,000.00

Settlement as per exchange rules

HEDGE

Sell 28 FUTURES (HSCEI MAY16); Future Reference = 8,650

FEES

BROKERAGE FEE	HKD 1,824
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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.