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Listed Trade Confirmation - KOSPI 200 [SE]

SUMMARY

Listed HSI DEC17 20000 European Put REF 23,625 (MAR17)

BUYER	BNP Paribas Arbitrage S.N.C.* - Matthieu Barry		
SELLER	BNP Paribas Arbitrage S.N.C.* - Matthieu Barry		
PRICE	HKD 402.00	TRADE DATE	07-Mar-17
REF	23,625	TRADE ID	CELERAEQ-2017-12948
DELTA	-17.00%		
SIZE (PT VALUE)	100 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 118,125,000	USD/KRW RATE	1,145.00
PREMIUM	HKD 2,010,000.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE	PREMIUM
Leg 1	Buy	100	DEC17	24000.0	European Put	10.0	50000.0

Settlement as per exchange rules

HEDGE

FEES

BROKERAGE FEE | HKD 1,300

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.