



Celera Markets Limited  
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Hung Hom, Kowloon, Hong Kong

To: BNP Paribas Arbitrage S.N.C\* - Matthieu Barry  
Cc: james hugh <jameshugh33@gmail.com>

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

### SUMMARY

Listed HSCEI APR16/MAY16 8800/9000 -1/1 European Call Diagonal REF 9,000 (APR16)

SELLER	BNP Paribas Arbitrage S.N.C* - Matthieu Barry		
PRICE	HKD 53.00	TRADE DATE	26-Apr-16
REF	9,000	TRADE ID	CELERAEQ-2016-12846
DELTA	-35.00 %		
SIZE (PT VALUE)	20x20 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 9,000,000		
PREMIUM	HKD 53,000.00		

### DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Buy	20	28-Apr-16	8,800	European Call	187.00	+187,000.00
Leg 2	Sell	20	30-May-16	9,000	European Call	240.00	-240,000.00

Settlement as per exchange rules

### HEDGE

Sell 7 FUTURES (HSCEI APR16); Future Reference = 9,000

### FEES

BROKERAGE FEE | HKD 376

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.