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08 Oct 2015

Confirmation

Deal No. 3001/2015049225-0

We wish to confirm the following transaction which was arranged for your account and risk **Underlying**

Hang Seng China Enterprises Index Option		European Diagonal Calendar Put Spread			Price Per Option	Premium
Legs	Volume	Expiry	Strike	Calls/Puts		
You Sell	500 Listed	30 Dec 2015	9800	Put	XXXXXXXXXX	9,375,000.00 HKD
You Buy	500 Listed	29 Dec 2016	9200	Put	712	17,800,000.00 HKD
Hedge	0.03 delta	Sells 15 Oct 15 futures crossed @ 10250			Net Premium	8,425,000.00 HKD

Brokerage 10,250.00 HKD

An invoice for payment will be sent separately to you at month end. Thank you for this trade.

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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.