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

SUMMARY

Listed HSCEI OCT15 9200/9400 European Put Spread REF 9,950 (OCT15)

SELLER	Liquid Capital Australia Pty Ltd. - Anthony Webb		
PRICE	HKD 35.00	TRADE DATE	06-Oct-15
REF	9,950	TRADE ID	CELERAEQ-2015-2926
DELTA	-6.00 %		
SIZE (PT VALUE)	50 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 24,875,000		
PREMIUM	HKD 87,500.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Buy	50	29-Oct-15	9,200	European Put	80.00	+200,000.00
Leg 2	Sell	50	29-Oct-15	9,400	European Put	115.00	-287,500.00

Settlement as per exchange rules

HEDGE

Sell 3 FUTURES (HSCEI OCT15); Future Reference = 9,950

Hedge settlement as per exchange rules

FEES

BROKERAGE FEE | HKD 412

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.