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

SUMMARY

Listed HSCEI OCT15 10600 European Put REF 11,200 AUG15

BUYER	Celera Bank Private Test 1 - james Hugh		
PRICE	HKD 350.00	TRADE DATE	03-Aug-15
REF	11,200	TRADE ID	CELERAEQ-2015-2904
DELTA	-32.00 %	PREMIUM PAYMENT	As per exchange rules
SIZE (PT VALUE)	500 (50 HKD/PT)		
NOTIONAL	HKD 280,000,000		
PREMIUM	HKD 8,750,000.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Buy	500	29-Oct-15	10,600	European Put	350.00	+8,750,000.00

Settlement as per exchange rules

HEDGE

Buy 160 FUTURES (HSCEI AUG15); Future Reference = 11,200

Hedge settlement as per exchange rules

FEES

BROKERAGE FEE | HKD 1

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.