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

SUMMARY

Listed HSCEI SEP16 7000/8000/9000 1/-2/1 European Put Butterfly REF 8,775 (MAY16)

BUYER	Nomura International Plc - Nadjib Ezziane		
PRICE	HKD 248.00	TRADE DATE	03-May-16
REF	8,775	TRADE ID	CELERAEQ-2016-12857
DELTA	-10.00 %		
SIZE (PT VALUE)	200x400x200 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 87,750,000		
PREMIUM	HKD 2,480,000.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Buy	200	29-Sep-16	7,000	European Put	170.00	+1,700,000.00
Leg 2	Sell	400	29-Sep-16	8,000	European Put	406.00	-8,120,000.00
Leg 3	Buy	200	29-Sep-16	9,000	European Put	890.00	+8,900,000.00

Settlement as per exchange rules

HEDGE

Buy 20 FUTURES (HSCEI MAY16); Future Reference = 8,775

FEES

BROKERAGE FEE | HKD 9,840

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.