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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)

BUYER	J.P. Morgan Securities PLC - Calvin Ko		
PRICE	HKD 34.00	TRADE DATE	06-Oct-15
REF	9,950	TRADE ID	CELERAQ-2015-2927
DELTA	-6.00 %		
SIZE (PT VALUE)	400 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 199,000,000		
PREMIUM	HKD 680,000.00		

### DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Sell	400	29-Oct-15	9,200	European Put	86.00	-1,720,000.00
Leg 2	Buy	400	29-Oct-15	9,400	European Put	120.00	+2,400,000.00

Settlement as per exchange rules

### HEDGE

Buy 24 FUTURES (HSCEI OCT15); Future Reference = 9,950

Hedge settlement as per exchange rules

### FEES

BROKERAGE FEE	HKD 9,888
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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.

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.