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

SUMMARY

Listed HSCEI DEC15/MAR16 10800 European Call Time Spread REF 9,400 (AUG15)

| | | | |
|-----------------|---|-----------------|-----------------------|
| BUYER | Nomura International Plc - Mathieu Bonhomme | | |
| PRICE | HKD 133.00 | TRADE DATE | 25-Aug-15 |
| REF | 9,400 | TRADE ID | CELERAQ-2015-2914 |
| DELTA | +5.00 % | | |
| SIZE (PT VALUE) | 600 (50 HKD/PT) | PREMIUM PAYMENT | As per exchange rules |
| NOTIONAL | HKD 282,000,000 | | |
| PREMIUM | HKD 3,990,000.00 | | |

DETAILS

| LEG | B/S | SIZE | EXPIRY | STRIKE | PRODUCT | PRICE (HKD) | PREMIUM (HKD) |
|-------|------|------|-----------|--------|---------------|-------------|----------------|
| Leg 1 | Sell | 600 | 30-Dec-15 | 10,800 | European Call | 300.00 | -9,000,000.00 |
| Leg 2 | Buy | 600 | 30-Mar-16 | 10,800 | European Call | 433.00 | +12,990,000.00 |

Settlement as per exchange rules

HEDGE

Sell 30 FUTURES (HSCEI AUG15); Future Reference = 9,400

Hedge settlement as per exchange rules

FEES

| | |
|---------------|------------|
| BROKERAGE FEE | HKD 14,760 |
|---------------|------------|

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.