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

### SUMMARY

Listed HSCEI JUN16 8600/10000 1/1 European Strangle REF 9,100 (APR16)

SELLER	J.P. Morgan Securities PLC - Franck Cornille		
PRICE	HKD 376.00	TRADE DATE	18-Apr-16
REF	9,100	TRADE ID	CELERAEQ-2016-12817
DELTA	-23.00 %		
SIZE (PT VALUE)	26x26 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 11,830,000		
PREMIUM	HKD 488,800.00		

### DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Sell	26	29-Jun-16	8,600	European Put	316.00	-410,800.00
Leg 2	Sell	26	29-Jun-16	10,000	European Call	60.00	-78,000.00

Settlement as per exchange rules

### HEDGE

Sell 6 FUTURES (HSCEI APR16); Future Reference = 9,100

### FEES

BROKERAGE FEE | HKD 696

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.