



Celera Markets Limited
51 Man Yue Street, 11G,
Hung Hom, Kowloon, Hong Kong

To: | Thierry
Cc:

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

SUMMARY

Listed HSCEI SEP16 9200 European Straddle REF 9,175 (APR16)

SELLER	Thierry		
PRICE	HKD 1,202.00	TRADE DATE	19-Apr-16
REF	9,175	TRADE ID	CELERAEQ-2016-12818
DELTA	-10.00 %		
SIZE (PT VALUE)	800 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 367,000,000		
PREMIUM	HKD 48,080,000.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Sell	800	29-Sep-16	9,200	European Put	762.00	-30,480,000.00
Leg 2	Sell	800	29-Sep-16	9,200	European Call	440.00	-17,600,000.00

Settlement as per exchange rules

HEDGE

Sell 80 FUTURES (HSCEI APR16); Future Reference = 9,175

FEES

BROKERAGE FEE | HKD 25,200

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.