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

SUMMARY

Listed HSCEI JUN16/SEP16 9000 European Call Time Spread REF 8,550 (MAY16)

SELLER	Liquid Capital Australia Pty Ltd. - Julian Hoefflin		
PRICE	HKD 158.00	TRADE DATE	09-May-16
REF	8,550	TRADE ID	CELERAEQ-2016-12864
DELTA	+11.00 %		
SIZE (PT VALUE)	55 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 23,512,500		
PREMIUM	HKD 434,500.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Buy	55	29-Jun-16	9,000	European Call	68.00	+187,000.00
Leg 2	Sell	55	29-Sep-16	9,000	European Call	226.00	-621,500.00

Settlement as per exchange rules

HEDGE

Buy 6 FUTURES (HSCEI MAY16); Future Reference = 8,550

FEES

BROKERAGE FEE | HKD 1,740

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.