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

SUMMARY

Listed HSCEI SEP16 9000 European Call REF 8,750 (APR16)

SELLER	J.P. Morgan Securities PLC - Calvin Ko		
PRICE	HKD 369.00	TRADE DATE	11-Apr-16
REF	8,750	TRADE ID	CELERAEQ-2016-12806
DELTA	+39.00 %		
SIZE (PT VALUE)	459 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 200,812,500		
PREMIUM	HKD 8,468,550.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Sell	459	29-Sep-16	9,000	European Call	369.00	-8,468,550.00

Settlement as per exchange rules

HEDGE

Buy 179 FUTURES (HSCEI APR16); Future Reference = 8,750

FEES

BROKERAGE FEE | HKD 7,656

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.