



Celera Markets Limited
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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)

BUYER	Liquid Capital Hong Kong Limited - Anthony Webb		
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	Buy	26	29-Jun-16	8,600	European Put	316.00	+410,800.00
Leg 2	Buy	26	29-Jun-16	10,000	European Call	60.00	+78,000.00

Settlement as per exchange rules

HEDGE

Buy 6 FUTURES (HSCEI APR16); Future Reference = 9,100
You buy 2 HSCEI APR16 Future @ 9,005.00
You sell 2 HSCEI APR16 Future @ 9,109.00

FEES

BROKERAGE FEE | HKD 870

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.