



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

SUMMARY

Listed HSCEI MAR16 9200 European Put REF 10,000 (SEP15)

BUYER	Citigroup Global Markets Hong Kong Limited - Mohamed Lemsitef		
PRICE	HKD 506.00	TRADE DATE	16-Sep-15
REF	10,000	TRADE ID	CELERAQ-2015-2925
DELTA	-33.00 %		
SIZE (PT VALUE)	100 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 50,000,000		
PREMIUM	HKD 2,530,000.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Buy	100	30-Mar-16	9,200	European Put	506.00	+2,530,000.00

Settlement as per exchange rules

HEDGE

Buy 33 FUTURES (HSCEI SEP15); Future Reference = 10,000

Hedge settlement as per exchange rules

FEES

BROKERAGE FEE | HKD 2,394

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.