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

SUMMARY

Listed HSCEI DEC16 6000 European Put REF 7,950 (MAR16)

BUYER	Celera Financial Limited - Martin		
PRICE	HKD 330.00	TRADE DATE	25-Feb-16
REF	7,950	TRADE ID	CELERAEQ-2016-12792
DELTA	-16.00 %	PREMIUM PAYMENT	As per exchange rules
SIZE (PT VALUE)	100 (50 HKD/PT)		
NOTIONAL	HKD 39,750,000		
PREMIUM	HKD 1,650,000.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Buy	100	29-Dec-16	6,000	European Put	330.00	+1,650,000.00

Settlement as per exchange rules

HEDGE

Buy 16 FUTURES (HSCEI MAR16); Future Reference = 7,950
Sell 16 FUTURES (HSCEI MAR16): Average Executed Price = 7951

FEES

BROKERAGE FEE | HKD 1,980

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.