



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

SUMMARY

Listed HSCEI DEC16 6600/8000 -1.5/1 European Put Ratio REF 8,500 (MAY16)

SELLER	Liquid Capital Australia Pty Ltd. - Julian Hoefflin		
PRICE	HKD 240.00	TRADE DATE	06-May-16
REF	8,500	TRADE ID	CELERAEQ-2016-12863
DELTA	-14.00 %		
SIZE (PT VALUE)	75x50 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 21,250,000		
PREMIUM	HKD 600,000.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Buy	75	29-Dec-16	6,600	European Put	240.00	+900,000.00
Leg 2	Sell	50	29-Dec-16	8,000	European Put	600.00	-1,500,000.00

Settlement as per exchange rules

HEDGE

Sell 7 FUTURES (HSCEI MAY16); Future Reference = 8,500

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.