



Celera Markets Limited  
51 Man Yue Street, 11G,  
Hung Hom, Kowloon, Hong Kong

To: Thierry  
Cc:

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

### SUMMARY

Listed HSCEI SEP16 8800 European Straddle REF 8,625 (APR16)

SELLER	Thierry		
PRICE	HKD 1,290.00	TRADE DATE	06-Apr-16
REF	8,625	TRADE ID	CELERAEQ-2016-12798
DELTA	-16.00 %		
SIZE (PT VALUE)	50 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 21,562,500		
PREMIUM	HKD 3,225,000.00		

### DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Sell	50	29-Sep-16	8,800	European Put	840.00	-2,100,000.00
Leg 2	Sell	50	29-Sep-16	8,800	European Call	450.00	-1,125,000.00

Settlement as per exchange rules

### HEDGE

Sell 8 FUTURES (HSCEI APR16); Future Reference = 8,625

### FEES

BROKERAGE FEE	HKD 1,620
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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.