



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

To: Optiver Australia Pty Ltd - Lucy Goulopoulos <lucy.goulopoulos@optiver.com.au>  
Cc: A <middleoffice@optiver.com.au>, B <wholesaledesk@optiver.com.au>, C  
<hongkongdesk@optiver.com.au>, D <dvc@hk.abnamroclearing.com>

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

COMMENT : N.B. BUYER RECEIVES PREMIUM

### SUMMARY

Listed HSCEI MAR16 8600/10600 -1/1 European Risk Reversal REF 9,425 (AUG15)

BUYER	Optiver Australia Pty Ltd - Lucy Goulopoulos		
PRICE	HKD -73.00	TRADE DATE	25-Aug-15
REF	9,425	TRADE ID	CELERAQ-2015-2913
DELTA	+64.00 %		
SIZE (PT VALUE)	50x50 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 23,562,500		
PREMIUM	HKD -182,500.00		

### DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Sell	50	30-Mar-16	8,600	European Put	473.00	-1,182,500.00
Leg 2	Buy	50	30-Mar-16	10,600	European Call	400.00	+1,000,000.00

Settlement as per exchange rules

### HEDGE

Sell 32 FUTURES (HSCEI AUG15); Future Reference = 9,425

Hedge settlement as per exchange rules

### 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.