



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

SUMMARY

Listed HSCEI DEC16/JUN17 6000 European Put Time Spread REF 9,275 (APR16)

BUYER	Celera Financial Limited - Martin		
PRICE	HKD 112.00	TRADE DATE	21-Apr-16
REF	9,225	TRADE ID	CELERAEQ-2016-12838
DELTA	-4.00 %		
SIZE (PT VALUE)	100 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 46,375,000		
PREMIUM	HKD 560,000.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Sell	100	29-Dec-16	6,000	European Put	110.00	-550,000.00
Leg 2	Buy	100	29-Jun-17	6,000	European Put	222.00	+1,110,000.00

Settlement as per exchange rules

HEDGE

Buy 4 FUTURES (HSCEI APR16); Future Reference = 9,225

You sell 2 HSCEI APR16 Future @ 9,223.00

You sell 2 HSCEI APR16 Future @ 9,222.00

FEES

BROKERAGE FEE	HKD 3,060
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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.