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

SUMMARY

Listed HSCEI DEC15 8200/10600 -1/1 European Risk Reversal REF 9,700 (SEP15)

SELLER	Nomura International Plc - Sudhanshu Kajbaje		
PRICE	HKD 114.00	TRADE DATE	27-Aug-15
REF	9,700	TRADE ID	CELERAQ-2015-2915
DELTA	+50.00 %		
SIZE (PT VALUE)	300x300 (50 HKD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	HKD 145,500,000		
PREMIUM	HKD 1,710,000.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (HKD)	PREMIUM (HKD)
Leg 1	Buy	300	30-Dec-15	8,200	European Put	200.00	+3,000,000.00
Leg 2	Sell	300	30-Dec-15	10,600	European Call	314.00	-4,710,000.00

Settlement as per exchange rules

HEDGE

Buy 150 FUTURES (HSCEI SEP15); Future Reference = 9,700

Hedge settlement as per exchange rules

FEES

BROKERAGE FEE | HKD 9,000

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.