



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

To: Celera Bank Private Test 1 - james Hugh <james.hugh@celera-markets.com>
Cc: james hugh <jameshugh33@gmail.com>

Listed Trade Confirmation - NIKKEI 225 [JPX]

SUMMARY

Listed N225 SEP16 14000/15000/16000 1/-2/1 European Put Butterfly REF 16,025 (MAR16)

BUYER	Broker ID:		
SELLER	Celera Bank Private Test 1 - james Hugh, Broker ID:		
PRICE	JPY 17.00	TRADE DATE	25-Feb-16
REF	16,025	TRADE ID	CELERAEQ-2016-12790
DELTA	-4.00 %		
SIZE (PT VALUE)	100x200x100 (1,000 JPY/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	JPY 1,602,500,000		
PREMIUM	JPY 1,700,000		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (JPY)	PREMIUM (JPY)
Leg 1	Sell	100	09-Sep-16	14,000	European Put	12	-1,200,000
Leg 2	Buy	200	09-Sep-16	15,000	European Put	15	+3,000,000
Leg 3	Sell	100	09-Sep-16	16,000	European Put	35	-3,500,000

Settlement as per exchange rules

HEDGE

Sell 4 FUTURES (N225 MAR16); Future Reference = 16,025

Hedge settlement as per exchange rules

FEES

BROKERAGE FEE | JPY 44

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.