



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 - S&P 500 INDEX [CBOE]

SUMMARY

Listed SPX JUN16 2150 European Call REF 2,115 (MAR16)

SELLER	Celera Bank Private Test 1 - james Hugh		
PRICE	USD 12.00	TRADE DATE	16-Feb-16
REF	2,115	TRADE ID	CELERAEQ-2016-12787
DELTA	+20.00 %		
SIZE (PT VALUE)	200 (100 USD/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	USD 42,300,000		
PREMIUM	USD 240,000.00		

DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (USD)	PREMIUM (USD)
Leg 1	Sell	200	17-Jun-16	2,150	European Call	12.00	-240,000.00

Settlement as per exchange rules

HEDGE

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (USD)	PREMIUM (USD)
Syn 1	Sell	40	18-Mar-16	2,115	European Put	0.01	-40.00
Syn 2	Buy	40	18-Mar-16	2,115	European Call	0.01	+40.00

Trade hedge with synthetic forward. Net Premium: 0 USD
Hedge settlement as per exchange rules

FEES

BROKERAGE FEE | USD 2

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.