



Celera Markets Limited
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To: Celera Bank Private Test 3 - Alex Chau <alex.chau@celera-markets.com>

Listed Trade Confirmation - S&P 500 INDEX [CBOE]

SUMMARY

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

BUYER	Celera Bank Private Test 3 - Alex Chau		
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	Buy	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	Buy	40	18-Mar-16	2,115	European Put	0.01	+40.00
Syn 2	Sell	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 1
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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.