# Broker 2

**Trade confirm TT019761 on trade date 16 Jun 2017**

We are pleased to confirm the details of your Equity Derivatives transaction

## Trade details

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| **Market** | Eurex | **Underlying** | xxxxxxxxxxxxxx | **Strategy** | Synthetic | **OTC/ Exchange** | Exchange |
| **Currency** | Euro (EUR) | | | | | | |
| **Seller of Strategy** | xxxxxxxxxxxxxxx | **Your trader** | xxxxxxxxxxxxx | | | | |
| **Option premium payment date** | as per exchange | **Implied spot level** | 126 | | | | |
| **Delta hedge** | Underlying | **Hedge cross level** | 126 | | | | |

| You | No. Units | Multiplier | Maturity | Settlement | Str/Ctct Price | Style | Instrument | % Premium | Prem/Ins (EUR) | Total Prem | Spot X Size |
|---|---|---|---|---|---|---|---|---|---|---|---|
| Sold | 3,000 | 100 | 15 Sep 2017 | Close | 130 | American | Call | N/A | 3.44 | 1,032,000 | 37,800,000 |
| Bought | 3,000 | 100 | 15 Sep 2017 | Close | 130 | American | Put | N/A | 7.58 | 2,274,000 | 37,800,000 |
| **Total net premium per strategy / on whole strategy due** | | | | | | | | | **EUR -4.14** | **-1,242,000** | |

## Other terms

Options crossed on EUREX, delta 100% agreed, 300,000 stock crossed @ 126 via LINK kv7374. Buyer of synthetic buys stock, seller of synthetic sells stock. SOCGEN buys stock.

## Brokerage

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| **Calculated by** | Basis points (Implied spot) | **Our broker** | EuroSS Consumer | **Rate** | 0.7 + 0 | **Brokerage** | EUR 2,646 |