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## Listed Trade Confirmation - KOSPI 200 [SE]

### SUMMARY

Listed KS200 SEP16 220/270 1/-1 European Risk Reversal REF 248.50 (JUN16)

BUYER	Morgan Stanley & Co. International PLC	TRADE DATE	26-Apr-16
SELLER	UBS AG London Branch	TRADE ID	CELERAEQ-2016-12847
PRICE	KRW 0.225		
REF	248.50		
DELTA	-27.50 %		
SIZE (PT VALUE)	100x100 (500,000 KRW/PT)	PREMIUM PAYMENT	As per exchange rules
NOTIONAL	KRW 12,425,000,000		
PREMIUM	KRW 11,250,000		

### DETAILS

LEG	B/S	SIZE	EXPIRY	STRIKE	PRODUCT	PRICE (KRW)	PREMIUM (KRW)
Leg 1	Sell	50	08-Sep-16	220	European Put	1.62	-40,500,000
Leg 2	Sell	50	08-Sep-16	220	European Put	1.63	-40,750,000
Leg 3	Buy	100	08-Sep-16	270	European Call	1.4	+70,000,000

Settlement as per exchange rules

### HEDGE

Sell 28 FUTURES (KS200 JUN16); Future Reference = 248.50

### FEES

BROKERAGE FEE | USD 810

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.