

MAST ADVISORY

Price Return Swap Confirmation – Partial Unwind

To: Winterthur Pension Scheme

Arrangement Date: 25/06/2018
Start Trade Date: 25/06/2018
Start Value Date: 27/06/2018
Valuation Date: 21/12/2018
Termination Date: 27/12/2018

Underlying Security Isin: DE0007236101
Underlying Security Name: Siemens
Quantity: 2'500
Initial/Reference Price: EUR 115.26
Notional: EUR 288,150.00

Equity Payments

Performance Payer/Receiver: Mast Advisory (UK) Ltd / Winterthur Pension Scheme
Reset Dates: N/A
Final Price: The official closing price per Share on the Exchange as at the Valuation Date.

Fixed Leg

Fixed Rate Receiver/Payer: Mast Advisory (UK) Ltd / Winterthur Pension Scheme
Fixed Rate: 0%

Terms: ISDA 2002
Part of 33'650 open swap

In case of disagreements on reported information, please contact operations@mastadvisory.co.uk within 24 hours, otherwise we will consider it accepted from you.

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