

Exhibit 5

February 3, 2015

**BY HAND DELIVERY, COURIER AND
FACSIMILE**

Tormar Associates LLC
60 Long Ridge Road
Suite 406
Stamford, CT 06902
Attn: John Tormondsen; john@tormar.com
Ron Marks; ron@tormar.com
James Marks; james@tormar.com
Fax: (203) 504-6391

With a copy to Adam C. Harris, Esq. (Fax: 212 593-5955)

Dear Sirs,

STATEMENT UNDER SECTION 6(d) OF THE ISDA 2002 MASTER AGREEMENT

We refer to the ISDA 2002 Master Agreement and the Schedule and ISDA Credit Support Annex thereto each dated as of August 4, 2009 (as amended and supplemented, the "Master Agreement") between us (**Citibank, N.A.**) and you (**Tormar Associates LLC**). Capitalized terms used herein and not defined will have the meanings assigned to such terms in the Master Agreement.

By a notice dated January 20, 2015, we designated January 20, 2015 as the Early Termination Date in respect of all outstanding Transactions under the Master Agreement. This letter constitutes the statement required by Section 6(d) of the Master Agreement.

A. Early Termination Amount. Pursuant to Section 6(e)(i) of the Master Agreement, the Early Termination Amount payable to us by you in respect of the Early Termination Date is **USD 35,258,088.47**, determined on the following basis:

1.	Sum of Termination Currency Equivalents of the Close-out Amounts:	USD (1,686.30)
PLUS		
2.	Termination Currency Equivalent of the Unpaid Amounts owed to us:	USD 35,259,774.77
LESS		
3.	Termination Currency Equivalent of the Unpaid Amounts owed by us:	USD 0.00
TOTAL		USD 35,258,088.47

The details of the calculation of the foregoing amounts are set out in Schedule 1 to this letter. Pursuant to the terms of the Master Agreement, we have determined the applicable Unpaid Amount and Close-out Amount in respect of each Terminated Transaction or each group of Terminated Transactions, as specified in Schedule 1 to this letter. The Termination Currency in accordance with Part 1 of the Schedule to the Master Agreement is U.S. Dollars (**USD**). The Termination Currency

Equivalent of each relevant Close-out Amount and Unpaid Amount is specified in Schedule 1 to this letter.

Schedule 1-A sets forth the calculations in respect of FX spot and forward transactions, grouped by currencies. After the application of netting of currency purchases and sales, the net settlement in each currency (other than USD) is zero. As indicated on Schedule 1-A, a net settlement amount of USD 3,729,506.87 on these FX spot and forward transactions was due from you on January 20, 2015 and remains unpaid. This amount is included in the calculation of Unpaid Amounts owed to us. Furthermore, a net settlement payment of USD 1,686.30 would be due to you on January 21, 2014 with respect to a purchase and sale of 1,500,000 in New Zealand Dollars (NZD). Because this payment was due after the Early Termination Date, the amount is included as a Close-out Amount.

Schedule 1-B sets forth the calculations in respect of FX option transactions, grouped by currency pair and strike price. After application of netting of currency pairs and strike prices, the Close-out Amount for each group of option transactions is zero. However, as indicated on Schedule 1-B, a net aggregate premium amount of USD 31,530,267.90 on these option transactions is due and remains unpaid. This amount is included in the calculation of Unpaid Amounts owed to us.

B. Posted Collateral. We are holding **USD 10,052,480.51** of Posted Collateral (as defined in the Credit Support Annex to the Master Agreement). Pursuant to 8(a) of that Credit Support Annex, we hereby set off such Posted Collateral against the Early Termination Amount due from you. The net amount due from you after the application of such set-off is **USD 25,205,607.96** (the “Payment Amount”).

C. Account Details. In accordance with Section 6(d)(i), the relevant account to which payment of the above Payment Amount should be made is as follows:

Account of:	Citibank New York FX
Bank:	Citibank New York, 021000089
Account No.:	36001339
Reference:	Tormar Early Termination Amount

D. Due Date and Interest. In accordance with Section 6(d)(ii) of the Master Agreement, the Early Termination Amount is due on the date of this letter. In accordance with Section 9(h)(ii) of the Master Agreement, interest accrues on the Early Termination Amount from and including the Early Termination Date until the date of payment at the Applicable Close-out Rate, calculated on the basis of daily compounding and the actual number of days elapsed. Because the Early Termination Amount is payable by you, the Applicable Close-out Rate for these purposes is equal to the Default Rate. The Default Rate is a rate per annum equal to the cost to us if we were to fund, or of funding, the relevant amount plus 1% per annum. The Default Rate reflects our cost of funding from time to time, and accordingly may change. We shall accordingly calculate interest on the basis of the Default Rate from time to time, and will inform you of the accrued interest amount due on this basis upon request.

E. Expenses. We have also incurred out-of-pocket expenses (including without limitation legal fees), which we are entitled to have reimbursed pursuant to Section 11 of the Master Agreement. We reserve the right to supplement this notice with respect to such additional expenses. In addition to amounts claimed pursuant to Section 11 of the Master Agreement, we reserve the right to claim under the indemnity for our further reasonable out-of-pocket expenses including without limitation legal fees incurred by reason of the enforcement and protection of our rights under the Master Agreement and/or by reason of the early termination of the Transactions, including, but not limited to, costs of collection.

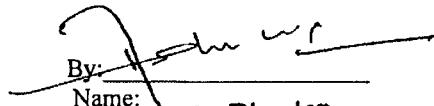
Nothing contained herein should be construed as a waiver, discharge or release of any of our rights and remedies under the Master Agreement, any other agreement, applicable law or otherwise. All such rights and remedies are hereby expressly reserved.

This letter is governed by and shall be construed in accordance with the governing law of the Master Agreement.

If you have any questions please contact Sugam Mehta at 212-816-1620.

Yours faithfully,

Citibank, N.A.


By: _____
Name:
Ashu Shukla, Director
North America Foreign Exchange
390 Greenwich Street, 4th Floor
212-723-1236

Spot/Fwd Trade Detail									Schedule 1A	
Trade Key	Product Type	Trade Date	Settlement Date	Base Currency	Base Amount	Term Currency	Term Amount	Contract Rate		
150151309537	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-4,000,000.00	GBP	3,058,000.00	0.7645		
150150998861	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	2,250,000.00	GBP	-1,720,507.50	0.76467		
150150615121	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-250,000.00	GBP	190,802.50	0.76321		
150150521452	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-250,000.00	GBP	191,707.50	0.76683		
150150521395	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-1,000,000.00	GBP	767,120.00	0.76712		
150150816651	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	3,250,000.00	GBP	-2,500,354.35	0.7693398		
150151973315	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	8,250,000.00	JPY	-436,750,000.00	135		
150151538692	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-500,000.00	JPY	68,010,000.00	136.02		
150151538452	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	100,000.00	JPY	-13,582,700.00	135.827		
150151433874	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-4,000,000.00	JPY	545,320,000.00	136.33		
150151275195	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-1,000,000.00	JPY	135,176,000.00	135.176		
150151235123	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-250,000.00	JPY	33,960,500.00	135.842		
150151343586	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-500,000.00	JPY	67,919,000.00	135.858		
150151214745	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-1,000,000.00	JPY	135,974,000.00	135.974		
150151217206	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-4,000,000.00	JPY	543,356,000.00	135.839		
150150972181	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-250,000.00	JPY	33,802,500.00	135.21		
150150947688	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-500,000.00	JPY	67,704,000.00	135.408		
150150913165	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-1,500,000.00	JPY	203,695,500.00	135.797		
150150366702	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	250,000.00	JPY	-34,635,500.00	136.542		
150150366306	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	250,000.00	JPY	-34,617,250.00	136.469		
150150366305	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	250,000.00	JPY	-34,617,250.00	136.459		
150150298690	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-250,000.00	JPY	33,854,750.00	135.419		
150150281532	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-500,000.00	JPY	68,048,500.00	136.097		
150150158106	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-4,000,000.00	JPY	545,380,000.00	136.345		
150150494975	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-6,250,000.00	JPY	852,410,125.00	136.38562		
150150818444	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	6,250,000.00	JPY	-850,000,000.00	136		
150150757218	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	10,400,000.00	JPY	-1,415,376,000.00	136.19		
1501509181524	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	3,750,000.00	JPY	-505,512,500.00	135.87		
150161463420	OTC FX spot/forward	1/16/2015	1/20/2015	EUR	-10,000,000.00	USD	12,150,000.00	1.215		
150161462996	OTC FX spot/forward	1/16/2015	1/20/2015	EUR	-10,000,000.00	USD	12,100,000.00	1.21		
150160829600	OTC FX spot/forward	1/16/2015	1/20/2015	EUR	10,000,000.00	USD	-12,150,000.00	1.215		
150160187444	OTC FX spot/forward	1/16/2015	1/20/2015	EUR	10,000,000.00	USD	-12,100,000.00	1.21		
150151566769	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	6,650,000.00	USD	-7,724,640.00	1.1626		
150150918207	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	5,000,000.00	USD	-6,069,908.00	1.15729		
150150757381	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-15,000,000.00	USD	17,412,500.00	1.1615		
150151562686	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-750,000.00	USD	870,975.00	1.1613		
150151557979	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-500,000.00	USD	580,625.00	1.16125		
150151557003	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-500,000.00	USD	580,955.00	1.16191		
150151245510	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-500,000.00	USD	575,185.00	1.15837		
150151245155	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-300,000.00	USD	579,110.00	1.15822		
150151239880	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-400,000.00	USD	464,444.00	1.16111		
150151111457	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-1,750,000.00	USD	2,044,962.50	1.16455		
150150995125	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	2,000,000.00	USD	-2,322,040.00	1.16102		
150150914551	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-500,000.00	USD	580,485.00	1.16177		
150150897460	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-2,000,000.00	USD	2,333,400.00	1.16667		
150150795580	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-1,250,000.00	USD	1,459,825.00	1.16786		
150150799127	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-1,250,000.00	USD	1,460,762.50	1.16661		
150150614297	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-500,000.00	USD	579,085.00	1.15817		
150150610770	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-450,000.00	USD	533,788.60	1.16041		
150150507940	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-500,000.00	USD	580,395.00	1.16079		
1501505273762	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-200,000.00	USD	233,348.00	1.16674		
1501505202529	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-500,000.00	USD	584,310.00	1.16862		
150150351213	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	1,500,000.00	USD	-1,741,785.00	1.16119		
150150351166	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	2,000,000.00	USD	-2,321,900.00	1.16095		
150150351164	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	2,000,000.00	USD	-2,321,880.00	1.16094		
150150351143	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	2,000,000.00	USD	-2,321,940.00	1.16097		
150150176699	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	4,250,000.00	USD	-4,981,633.25	1.172149		
150151586098	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	1,450,000.00	USD	-1,694,928.60	1.16091		
1501516262984	OTC FX spot/forward	1/15/2015	1/20/2015	GBP	1,500,000.00	JPY	-265,650,000.00	177.1		
150150350166	OTC FX spot/forward	1/15/2015	1/20/2015	EUR	-250,000.00	JPY	44,267,750.00	177.071		
150150820230	OTC FX spot/forward	1/15/2015	1/20/2015	GBP	-1,250,000.00	JPY	221,763,125.00	177.4105		
150150358015	OTC FX spot/forward	1/15/2015	1/20/2015	GBP	3,750,000.00	USD	-5,692,500.00	1.518		
150152171280	OTC FX spot/forward	1/15/2015	1/20/2015	GBP	13,231.85	USD	-20,097.72	1.51889		
150150491830	OTC FX spot/forward	1/15/2015	1/20/2015	GBP	-9,750,000.00	USD	5,714,036.63	1.5237431		
150151625308	OTC FX spot/forward	1/15/2015	1/21/2015	NZD	1,500,000.00	USD	-1,172,100.00	0.7834		
150150673350	OTC FX spot/forward	1/15/2015	1/20/2015	NZD	5,000,000.00	USD	-3,907,500.00	0.7815		
150151005989	OTC FX spot/forward	1/15/2015	1/20/2015	NZD	-250,000.00	USD	192,825.00	0.7713		
150150787865	OTC FX spot/forward	1/15/2015	1/20/2015	NZD	750,000.00	USD	-588,562.50	0.78475		
150151973768	OTC FX spot/forward	1/15/2015	1/21/2015	NZD	-1,500,000.00	USD	1,173,788.30	0.7825242		
150151973767	OTC FX spot/forward	1/15/2015	1/20/2015	NZD	1,500,000.00	USD	-1,173,900.00	0.7826		
150150489849	OTC FX spot/forward	1/15/2015	1/20/2015	NZD	-7,000,000.00	USD	5,439,684.60	0.7770974		
150150497585	OTC FX spot/forward	1/15/2015	1/20/2015	USD	750,000.00	CHF	-659,887.50	0.79785		
150150996771	OTC FX spot/forward	1/15/2015	1/20/2015	USD	285,000,000.00	CHF	-254,900,000.00	0.88		
150151609287	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,271,550.00	0.87433		
150151608999	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-4,000,000.00	CHF	3,499,360.00	0.87499		
150151608718	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,266,300.00	0.87326		
150151608713	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,271,450.00	0.87429		
150151556899	OTC FX spot/forward	1/15/2015	1/20/2015	USD	5,000,000.00	CHF	-4,548,650.00	0.89073		
150151352422	OTC FX spot/forward	1/15/2015	1/20/2015	USD	5,000,000.00	CHF	-4,505,550.00	0.90111		
150151544161	OTC FX spot/forward	1/15/2015	1/20/2015	USD	5,000,000.00	CHF	-4,469,850.00	0.89397		
150151544145	OTC FX spot/forward	1/15/2015	1/20/2015	USD	5,000,000.00	CHF	-4,481,800.00	0.89236		
150151539955	OTC FX spot/forward	1/15/2015	1/20/2015	USD	5,000,000.00	CHF	-4,440,800.00	0.88416		
150151518624	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-1,000,000.00	CHF	869,730.00	0.86973		
150151285394	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,360,900.00	0.87218		
150151285304	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,368,850.00	0.87277		
150151267522	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-1,000,000.00	CHF	894,910.00	0.89491		
150151287381	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-1,000,000.00	CHF	894,580.00	0.89458		
150151267249	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-3,000,000.00	CHF	2,679,690.00	0.89323		
150151267075	OTC FX spot/forward	1/15/								

150150922056	OTC FX spot/forward	1/15/2015	1/20/2015	USD	5,000,000.00	CHF	-4,476,500.00	0.8953
150150894900	OTC FX spot/forward	1/15/2015	1/20/2015	USD	5,000,000.00	CHF	-4,383,150.00	0.8765
150150659592	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,401,950.00	0.8839
150150659559	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,402,500.00	0.8825
150150659505	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,400,800.00	0.88016
150150659493	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,404,450.00	0.88289
150150602091	OTC FX spot/forward	1/15/2015	1/20/2015	USD	3,000,000.00	CHF	-2,735,670.00	0.91289
150150601173	OTC FX spot/forward	1/15/2015	1/20/2015	USD	5,000,000.00	CHF	-4,356,600.00	0.91132
150150601136	OTC FX spot/forward	1/15/2015	1/20/2015	USD	5,000,000.00	CHF	-4,551,100.00	0.91022
150150597263	OTC FX spot/forward	1/15/2015	1/20/2015	USD	1,000,000.00	CHF	-900,400.00	0.9004
150150596071	OTC FX spot/forward	1/15/2015	1/20/2015	USD	5,000,000.00	CHF	-4,497,300.00	0.89946
150150568348	OTC FX spot/forward	1/15/2015	1/20/2015	USD	5,000,000.00	CHF	-4,380,750.00	0.87615
150150218177	OTC FX spot/forward	1/15/2015	1/20/2015	USD	2,000,000.00	CHF	-1,803,380.00	0.90169
150150280151	OTC FX spot/forward	1/15/2015	1/20/2015	USD	5,000,000.00	CHF	-4,493,950.00	0.89875
150150278900	OTC FX spot/forward	1/15/2015	1/20/2015	USD	5,000,000.00	CHF	-4,494,350.00	0.89887
150150279471	OTC FX spot/forward	1/15/2015	1/20/2015	USD	5,000,000.00	CHF	-4,494,150.00	0.89883
150150278612	OTC FX spot/forward	1/15/2015	1/20/2015	USD	5,000,000.00	CHF	-4,464,600.00	0.89252
150150277679	OTC FX spot/forward	1/15/2015	1/20/2015	USD	5,000,000.00	CHF	-4,453,200.00	0.89064
150150263939	OTC FX spot/forward	1/15/2015	1/20/2015	USD	5,000,000.00	CHF	-4,443,350.00	0.88867
150150197453	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-3,861,739.49	CHF	3,139,282.50	0.87532
150151476458	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,380,900.00	0.87618
150151465759	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,755,100.00	0.87551
150151453144	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,757,100.00	0.87571
150151515200	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,777,600.00	0.87776
150151509294	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,770,100.00	0.87701
150151146434	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,774,100.00	0.87741
150151143748	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-250,000.00	CHF	218,945.00	0.87578
150151131268	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,796,300.00	0.87963
150151124007	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,436,500.00	0.8873
150151124403	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,439,200.00	0.88784
150150838741	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,748,600.00	0.87486
150150833711	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,374,450.00	0.87483
150150833700	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,740,200.00	0.87402
150150520093	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-4,000,000.00	CHF	3,504,480.00	0.87612
150150518956	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,384,050.00	0.87681
150150514057	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,373,400.00	0.87448
150150496253	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,784,200.00	0.87842
150150496252	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,776,800.00	0.87766
150150489243	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,437,800.00	0.88752
150150489195	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,439,450.00	0.88789
150150489179	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,437,200.00	0.88744
150150398455	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,760,000.00	0.875
150150178009	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,376,200.00	0.87524
150150170808	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,437,800.00	0.88752
150151471980	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-500,000.00	CHF	438,040.00	0.87508
150151471984	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,375,450.00	0.87509
150151146433	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,785,100.00	0.87861
1501508404710	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,781,100.00	0.87811
15015084042118	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,380,800.00	0.87616
150150838739	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,380,900.00	0.87618
150150366600	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,771,200.00	0.87712
150150833709	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,382,850.00	0.87653
150150833703	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,753,600.00	0.87536
150150518554	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,767,400.00	0.87674
150150518553	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,769,200.00	0.87692
150150512516	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,758,400.00	0.87584
150150511906	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-1,000,000.00	CHF	876,350.00	0.87636
150150511894	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,778,100.00	0.87781
150150509080	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,761,300.00	0.87613
150150509073	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,742,000.00	0.8742
150150211874	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-5,000,000.00	CHF	4,373,800.00	0.87472
150150196649	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,752,700.00	0.87527
150150196108	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,749,900.00	0.87499
150150196107	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,750,300.00	0.87503
150150194037	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-10,000,000.00	CHF	8,771,400.00	0.87714
150151986841	OTC FX spot/forward	1/15/2015	1/20/2015	USD	3,000,000.00	JPY	-349,140,000.00	116.38
150151598700	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-250,000.00	JPY	29,146,750.00	116.387
150150644643	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-250,000.00	JPY	29,150,000.00	116.6
150150644517	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-750,000.00	JPY	87,432,750.00	116.577
150151974578	OTC FX spot/forward	1/15/2015	1/20/2015	USD	23,669.92	JPY	-2,750,800.00	116.215
150150176744	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-2,000,000.00	JPY	232,663,000.00	116.3915
150151446224	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-500,000.00	JPY	58,350,500.00	116.701
150151331782	OTC FX spot/forward	1/15/2015	1/20/2015	USD	250,000.00	JPY	-29,407,250.00	117.629
1501505292650	OTC FX spot/forward	1/15/2015	1/20/2015	USD	500,000.00	JPY	-58,345,500.00	116.691
1501505347652	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-500,000.00	MXN	7,312,250.00	14.6245
150152171417	OTC FX spot/forward	1/15/2015	1/20/2015	USD	2,577.98	MXN	-37,835.00	14.6762
150151447946	OTC FX spot/forward	1/15/2015	1/20/2015	USD	500,000.00	MXN	-7,274,415.00	14.54883
150150673362	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-2,000,000.00	NOK	15,340,000.00	7.67
150150992727	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-1,250,000.00	NOK	9,572,250.00	7.6578
150152070556	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-22,000.67	NOK	166,758.50	7.5787
150150818757	OTC FX spot/forward	1/15/2015	1/20/2015	USD	3,250,000.00	NOK	-15,079,008.50	7.716618
150151971055	OTC FX spot/forward	1/15/2015	1/20/2015	USD	1,750,000.00	ZAR	-20,212,500.00	11.55
150150993415	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-250,000.00	ZAR	2,888,575.00	11.5543
150151634289	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-3,801.37	ZAR	45,072.50	11.553
150150489931	OTC FX spot/forward	1/15/2015	1/20/2015	USD	-1,500,000.00	ZAR	17,278,852.50	11.519235
					-3,648,161.78		-79,658.79	

Amount [1/20/2015]	EUR	CHF	GBP	JPY	MXN	NOK	ZAR	USD
Currency Purchased	77,060,000.00	365,510,697.50	9,470,861.85	4,037,984,750.00	7,312,250.00	8,750,000.00	29,079,008.50	20,212,500.00
Currency Sold	(17,060,000.00)	(365,510,697.50)	(9,470,861.85)	(4,037,984,750.00)	(7,312,250.00)	(8,750,000.00)	(29,079,008.50)	(20,212,500.00)
Settlement Amount due on 1/20/15	0	0	0	0	0	0	0	0
Settlement Amount due on 1/21/15	0	0	0</td					

OPTION TRADE DETAILS	Product Type	Option Type (European Put/Call)	Trade Date	Expiry Date	0/1	Normal CCY	Normal Amount	Counter Ccy	Counter Amount	Strike	Premium Currency	Premium Amount	Unpaid Amount	Premium Date
4172239	OTIFX option	OTIFX option	2014/02/15	2014/02/15	5	NED	15,000,000.00	USD	-10,500,000.00	0.7	USD	-21,041.33	69,750.00	2/20/2015
4172239	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	NED	15,000,000.00	USD	10,500,000.00	0.7	USD	56,161.33	56,161.33	2/20/2015
4207185	OTIFX option	OTIFX option	2014/02/15	2014/02/15	5	NED	15,000,000.00	USD	-10,531,500.00	0.7015	USD	-57,615.77	72,750.00	1/20/2015
4195266	OTIFX option	OTIFX option	2014/02/15	2014/02/15	5	NED	10,000,000.00	USD	10,531,500.00	0.2025	USD	72,750.00	41,424.20	1/20/2015
4207180	OTIFX option	OTIFX option	2014/02/15	2014/02/15	5	NED	-10,000,000.00	USD	7,560,000.00	0.2025	USD	65,100.00	65,100.00	1/20/2015
41956139	OTIFX option	OTIFX option	2014/02/15	2014/02/15	5	NED	22,000,000.00	USD	-15,600,000.00	0.71	USD	-114,841.65	56,161.33	1/20/2015
4207179	OTIFX option	OTIFX option	2014/02/15	2014/02/15	5	NED	12,000,000.00	USD	8,700,000.00	0.71	USD	56,161.33	44,700.00	1/20/2015
42072815	OTIFX option	OTIFX option	2014/02/15	2014/02/15	5	NED	-10,000,000.00	USD	7,000,000.00	0.71	USD	56,161.33	44,700.00	1/20/2015
42028612	OTIFX option	OTIFX option	2014/02/15	2014/02/15	5	NED	7,000,000.00	USD	10,000,000.00	0.71	USD	42,000.00	52,111.00	1/20/2015
41329333	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	NED	7,000,000.00	USD	-5,000,000.00	0.715	USD	-17,811.00	54,500.00	1/20/2015
41150549	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	NED	10,000,000.00	USD	5,000,000.00	0.715	USD	16,297.00	30,343.00	1/20/2015
40983653	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	NED	-7,000,000.00	USD	5,000,000.00	0.715	USD	30,343.00	30,343.00	1/20/2015
40984070	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	NED	7,000,000.00	USD	-5,000,000.00	0.715	USD	30,343.00	30,343.00	1/20/2015
41043327	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	NED	10,000,000.00	USD	7,215,000.00	0.7225	USD	-46,900.00	42,000.00	1/20/2015
41015944	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	NED	-10,000,000.00	USD	7,215,000.00	0.7225	USD	42,000.00	52,111.00	1/20/2015
41150547	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	NED	15,000,000.00	USD	10,315,000.00	0.7225	USD	64,500.00	64,500.00	1/20/2015
41015016	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	NED	-15,000,000.00	USD	10,315,000.00	0.7225	USD	64,500.00	64,500.00	1/20/2015
42071505	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	NED	15,000,000.00	USD	10,315,000.00	0.7225	USD	-1,515.71	16,297.00	1/20/2015
41236427	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	NED	10,000,000.00	USD	7,215,000.00	0.7225	USD	-37,216.00	42,000.00	1/20/2015
41245961	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	NED	5,000,000.00	USD	10,315,000.00	0.7225	USD	-17,811.00	54,500.00	1/20/2015
40951333	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	NED	-15,000,000.00	USD	10,315,000.00	0.7225	USD	54,500.00	54,500.00	1/20/2015
40951507	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	NED	15,000,000.00	USD	10,315,000.00	0.7225	USD	54,500.00	54,500.00	1/20/2015
41236312	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	NED	7,000,000.00	USD	5,000,000.00	0.7225	USD	-27,316.00	30,343.00	1/20/2015
41321416	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	NED	-7,000,000.00	USD	5,000,000.00	0.7225	USD	30,343.00	30,343.00	1/20/2015
41345854	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	EUR	25,000,000.00	EUR	-18,417,500.00	0.7225	USD	-47,656.01	42,000.00	1/20/2015
41224492	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	EUR	5,000,000.00	EUR	11,241,500.00	0.7225	USD	-24,395.61	42,000.00	1/20/2015
41224493	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	EUR	15,000,000.00	EUR	-15,000,000.00	0.7225	USD	-24,395.61	42,000.00	1/20/2015
40951319	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	EUR	20,000,000.00	EUR	-20,000,000.00	0.7225	USD	-34,308.39	42,000.00	1/20/2015
40951467	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	EUR	10,000,000.00	EUR	10,000,000.00	0.7225	USD	34,308.39	34,308.39	1/20/2015
40951477	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	EUR	-20,000,000.00	EUR	20,000,000.00	0.7225	USD	44,981.01	44,981.01	1/20/2015
40951478	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	EUR	5,000,000.00	EUR	-5,000,000.00	0.7225	USD	18,770.59	18,770.59	1/20/2015
40951479	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	EUR	-20,000,000.00	EUR	20,000,000.00	0.7225	USD	40,212.00	40,212.00	1/20/2015
40951480	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	EUR	20,000,000.00	EUR	-20,000,000.00	0.7225	USD	-15,541.26	42,000.00	1/20/2015
40951311	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	EUR	10,000,000.00	EUR	7,075,000.00	0.7225	USD	-107,562.00	42,000.00	1/20/2015
40951508	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	EUR	-10,000,000.00	EUR	7,075,000.00	0.7225	USD	43,000.00	43,000.00	1/20/2015
41055043	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	15,000,000.00	AUD	-15,000,000.00	0.7225	USD	-18,357.00	42,000.00	1/20/2015
41055118	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	15,000,000.00	AUD	15,000,000.00	0.7225	USD	58,000.00	58,000.00	1/20/2015
41055119	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	10,000,000.00	AUD	-10,000,000.00	0.7225	USD	-25,650.00	42,000.00	1/20/2015
41055120	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	-10,000,000.00	AUD	10,000,000.00	0.7225	USD	24,700.00	24,700.00	1/20/2015
41055119	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	10,000,000.00	AUD	-10,000,000.00	0.7225	USD	-24,700.00	24,700.00	1/20/2015
41055121	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	15,000,000.00	AUD	-15,000,000.00	0.7225	USD	-37,648.61	42,000.00	1/20/2015
41055122	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	7,000,000.00	AUD	5,621,500.00	0.7225	USD	33,329.59	42,000.00	1/20/2015
41055123	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	-20,000,000.00	AUD	12,375,000.00	0.7225	USD	44,981.01	44,981.01	1/20/2015
40951393	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	-10,000,000.00	AUD	10,000,000.00	0.7225	USD	30,000.00	30,000.00	1/20/2015
40951394	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	7,000,000.00	AUD	5,621,500.00	0.7225	USD	24,700.00	24,700.00	1/20/2015
40951395	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	10,000,000.00	AUD	-10,000,000.00	0.7225	USD	-30,000.00	42,000.00	1/20/2015
40951396	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	15,000,000.00	AUD	-12,375,000.00	0.7225	USD	-33,329.59	42,000.00	1/20/2015
40951397	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	-15,000,000.00	AUD	12,375,000.00	0.7225	USD	-33,329.59	42,000.00	1/20/2015
40951398	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	10,000,000.00	AUD	8,000,000.00	0.7225	USD	46,000.00	46,000.00	1/20/2015
40951399	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	-10,000,000.00	AUD	-8,000,000.00	0.7225	USD	-46,000.00	46,000.00	1/20/2015
40951400	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	15,000,000.00	AUD	-12,375,000.00	0.7225	USD	-61,000.00	42,000.00	1/20/2015
40951401	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	-15,000,000.00	AUD	12,375,000.00	0.7225	USD	-61,000.00	42,000.00	1/20/2015
40951402	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	10,000,000.00	AUD	-8,000,000.00	0.7225	USD	-46,000.00	42,000.00	1/20/2015
40951403	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	-10,000,000.00	AUD	8,000,000.00	0.7225	USD	-46,000.00	42,000.00	1/20/2015
40951404	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	15,000,000.00	AUD	-12,375,000.00	0.7225	USD	-61,000.00	42,000.00	1/20/2015
40951405	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	-15,000,000.00	AUD	12,375,000.00	0.7225	USD	-61,000.00	42,000.00	1/20/2015
40951406	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	10,000,000.00	AUD	-8,000,000.00	0.7225	USD	-46,000.00	42,000.00	1/20/2015
40951407	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	-10,000,000.00	AUD	8,000,000.00	0.7225	USD	-46,000.00	42,000.00	1/20/2015
40951408	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	15,000,000.00	AUD	-12,375,000.00	0.7225	USD	-61,000.00	42,000.00	1/20/2015
40951409	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	-15,000,000.00	AUD	12,375,000.00	0.7225	USD	-61,000.00	42,000.00	1/20/2015
40951410	OTIFX option	OTIFX option	2014/02/14	2014/02/15	5	AUD	10,000,000.00	AUD	-8,000,000.00	0.7225	USD	-46,000.00	42,000.00	1/20/2015
40951411	OTIFX option	OTIFX option	2014/02/14	2014/0										

4195306	OTIFX option	OTC	1/17/2015	5/17/2015	\$	EUR	15,000,000.00	CHF	12,417,500.00	0.8175	USD	64,312.00
4233176	OTIFX option	OTC	1/17/2015	5/17/2015	\$	EUR	-10,000,000.00	CHF	8,775,000.00	0.8275	USD	25,192.13
4207159	OTIFX option	OTC	1/17/2015	5/17/2015	\$	EUR	15,000,000.00	CHF	12,450,000.00	0.81	USD	21,000.00
41644174	OTIFX option	OTC	1/17/2015	5/17/2015	\$	EUR	15,000,000.00	CHF	12,450,000.00	0.81	USD	46,312.35
41215154	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	7,000,000.00	USD	5,217,500.00	0.8235	USD	4,7150.00
40944802	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-7,000,000.00	USD	5,217,500.00	0.8235	USD	19,810.00
41165113	OTIFX option	OTC	1/17/2015	5/17/2015	\$	AUD	15,000,000.00	USD	-12,447,500.00	0.8125	USD	-56,817.25
40822416	OTIFX option	OTC	1/17/2015	5/17/2015	\$	AUD	-15,000,000.00	USD	12,447,500.00	0.8125	USD	62,150.00
40717091	OTIFX option	OTC	1/17/2015	5/17/2015	\$	EUR	15,000,000.00	CHF	-12,561,500.00	0.8375	USD	10,440.00
41520001	OTIFX option	OTC	1/17/2015	5/17/2015	\$	EUR	-15,000,000.00	CHF	12,561,500.00	0.8375	USD	54,312.19
41029238	OTIFX option	OTC	1/17/2015	5/17/2015	\$	AUD	10,000,000.00	USD	4,175,000.00	0.8175	USD	24,000.00
40804653	OTIFX option	OTC	1/17/2015	5/17/2015	\$	AUD	10,000,000.00	USD	8,175,000.00	0.8175	USD	41,960.00
40754573	OTIFX option	OTC	1/17/2015	5/17/2015	\$	AUD	15,000,000.00	USD	-12,211,500.00	0.8475	USD	-155,495.20
40716508	OTIFX option	OTC	1/17/2015	5/17/2015	\$	AUD	15,000,000.00	USD	12,211,500.00	0.8475	USD	23,147.58
40718192	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	2,536.00
40729212	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	42,150.00
40718187	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	415,155.32
40723278	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	59,500.00
40911619	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	21,198.21
40817168	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	3,256.21
40717650	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	46,100.00
40911422	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	614,281.24
40717216	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	32,728.00
40718158	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	64,500.00
40717065	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	625,121.54
40855117	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	35,160.00
40717610	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	614,281.24
41116513	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	21,381.00
41125153	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	24,775.00
40911659	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	-1,414,141.50
41109144	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	18,300.00
41109145	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	39,600.00
41109146	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	22,700.00
41125115	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	64,500.00
40914071	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	100,500.00
41125159	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	35,000.00
40911599	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	510,725.94
41125156	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	24,640.00
41125157	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	-16,000.00
41125158	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	24,620.00
41125159	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	35,000.00
41125160	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	-43,000.00
41125161	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	34,000.00
41125162	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	-49,500.00
40914071	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	-38,700.00
41125163	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	35,000.00
40911599	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	37,141.00
41125164	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	59,329.36
41125165	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	36,100.00
41125166	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	-43,000.00
41125167	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	35,000.00
41125168	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	24,620.00
41125169	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	24,640.63
41125170	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	-2,784,292.04
41125171	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	15,000,000.00	USD	12,485,500.00	0.825	USD	-11,700.00
41125172	OTIFX option	OTC	1/17/2015	5/17/2015	\$	NED	-15,000,000.00	USD	12,485,500.00	0.825	USD	-31,675.64

40944015	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	30,000,000.00	USD	31,325,000.00	1,2375	USD	-27,200,000
40944016	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	5,000,000.00	USD	5,187,500.00	1,2375	USD	-34,352,00
40944017	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	10,000,000.00	USD	11,375,000.00	1,2375	USD	-56,475,00
40944018	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	15,000,000.00	USD	16,562,500.00	1,2375	USD	-70,753,50
40944019	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	20,000,000.00	USD	21,750,000.00	1,2375	USD	-85,267,50
40944020	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	25,000,000.00	USD	26,937,500.00	1,2375	USD	-95,189,62
40944021	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	30,000,000.00	USD	32,125,000.00	1,2375	USD	-105,000,00
40944022	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	35,000,000.00	USD	34,312,500.00	1,2375	USD	-55,300,00
40944023	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	40,000,000.00	USD	41,500,000.00	1,2375	USD	-45,500,00
40944024	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	45,000,000.00	USD	46,687,500.00	1,2375	USD	-49,600,00
40944025	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	50,000,000.00	USD	51,875,000.00	1,2375	USD	-53,700,00
40944026	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	55,000,000.00	USD	53,062,500.00	1,2375	USD	-58,900,00
40944027	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	60,000,000.00	USD	58,250,000.00	1,2375	USD	-63,100,00
40944028	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	65,000,000.00	USD	66,437,500.00	1,2375	USD	-67,300,00
40944029	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	70,000,000.00	USD	71,632,500.00	1,2375	USD	-71,500,00
40944030	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	75,000,000.00	USD	76,825,000.00	1,2375	USD	-75,700,00
40944031	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	80,000,000.00	USD	82,012,500.00	1,2375	USD	-84,900,00
40944032	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	85,000,000.00	USD	84,200,000.00	1,2375	USD	-89,100,00
40944033	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	90,000,000.00	USD	89,387,500.00	1,2375	USD	-93,300,00
40944034	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	95,000,000.00	USD	94,575,000.00	1,2375	USD	-97,500,00
40944035	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	100,000,000.00	USD	99,762,500.00	1,2375	USD	-101,700,00
40944036	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	105,000,000.00	USD	104,950,000.00	1,2375	USD	-106,900,00
40944037	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	110,000,000.00	USD	109,137,500.00	1,2375	USD	-108,100,00
40944038	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	115,000,000.00	USD	118,325,000.00	1,2375	USD	-116,300,00
40944039	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	120,000,000.00	USD	121,512,500.00	1,2375	USD	-124,500,00
40944040	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	125,000,000.00	USD	124,697,500.00	1,2375	USD	-126,600,00
40944041	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	130,000,000.00	USD	129,885,000.00	1,2375	USD	-134,800,00
40944042	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	135,000,000.00	USD	133,072,500.00	1,2375	USD	-142,000,00
40944043	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	140,000,000.00	USD	138,260,000.00	1,2375	USD	-150,200,00
40944044	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	145,000,000.00	USD	142,447,500.00	1,2375	USD	-158,400,00
40944045	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	150,000,000.00	USD	146,635,000.00	1,2375	USD	-166,600,00
40944046	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	155,000,000.00	USD	150,822,500.00	1,2375	USD	-174,800,00
40944047	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	160,000,000.00	USD	155,010,000.00	1,2375	USD	-183,000,00
40944048	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	165,000,000.00	USD	159,197,500.00	1,2375	USD	-191,200,00
40944049	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	170,000,000.00	USD	163,385,000.00	1,2375	USD	-200,400,00
40944050	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	175,000,000.00	USD	167,572,500.00	1,2375	USD	-208,600,00
40944051	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	180,000,000.00	USD	171,760,000.00	1,2375	USD	-216,800,00
40944052	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	185,000,000.00	USD	175,947,500.00	1,2375	USD	-225,000,00
40944053	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	190,000,000.00	USD	180,135,000.00	1,2375	USD	-233,200,00
40944054	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	195,000,000.00	USD	184,322,500.00	1,2375	USD	-241,400,00
40944055	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	200,000,000.00	USD	188,510,000.00	1,2375	USD	-249,600,00
40944056	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	205,000,000.00	USD	192,697,500.00	1,2375	USD	-257,800,00
40944057	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	210,000,000.00	USD	196,885,000.00	1,2375	USD	-266,000,00
40944058	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	215,000,000.00	USD	201,072,500.00	1,2375	USD	-274,200,00
40944059	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	220,000,000.00	USD	205,260,000.00	1,2375	USD	-282,400,00
40944060	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	225,000,000.00	USD	209,447,500.00	1,2375	USD	-290,600,00
40944061	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	230,000,000.00	USD	213,635,000.00	1,2375	USD	-298,800,00
40944062	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	235,000,000.00	USD	217,822,500.00	1,2375	USD	-307,000,00
40944063	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	240,000,000.00	USD	222,010,000.00	1,2375	USD	-315,200,00
40944064	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	245,000,000.00	USD	226,197,500.00	1,2375	USD	-323,400,00
40944065	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	250,000,000.00	USD	230,385,000.00	1,2375	USD	-331,600,00
40944066	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	255,000,000.00	USD	234,572,500.00	1,2375	USD	-339,800,00
40944067	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	260,000,000.00	USD	238,760,000.00	1,2375	USD	-348,000,00
40944068	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	265,000,000.00	USD	242,947,500.00	1,2375	USD	-356,200,00
40944069	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	270,000,000.00	USD	247,135,000.00	1,2375	USD	-364,400,00
40944070	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	275,000,000.00	USD	251,322,500.00	1,2375	USD	-372,600,00
40944071	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	280,000,000.00	USD	255,510,000.00	1,2375	USD	-380,800,00
40944072	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	285,000,000.00	USD	259,697,500.00	1,2375	USD	-389,000,00
40944073	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	290,000,000.00	USD	263,885,000.00	1,2375	USD	-397,200,00
40944074	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	295,000,000.00	USD	268,072,500.00	1,2375	USD	-405,400,00
40944075	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	300,000,000.00	USD	272,260,000.00	1,2375	USD	-413,600,00
40944076	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	305,000,000.00	USD	276,447,500.00	1,2375	USD	-421,800,00
40944077	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	310,000,000.00	USD	280,635,000.00	1,2375	USD	-430,000,00
40944078	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	315,000,000.00	USD	284,822,500.00	1,2375	USD	-438,200,00
40944079	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	320,000,000.00	USD	289,010,000.00	1,2375	USD	-446,400,00
40944080	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	325,000,000.00	USD	293,197,500.00	1,2375	USD	-454,600,00
40944081	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	330,000,000.00	USD	297,385,000.00	1,2375	USD	-462,800,00
40944082	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	335,000,000.00	USD	301,572,500.00	1,2375	USD	-471,000,00
40944083	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	340,000,000.00	USD	305,760,000.00	1,2375	USD	-479,200,00
40944084	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	345,000,000.00	USD	309,947,500.00	1,2375	USD	-487,400,00
40944085	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	350,000,000.00	USD	314,135,000.00	1,2375	USD	-495,600,00
40944086	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	355,000,000.00	USD	318,322,500.00	1,2375	USD	-503,800,00
40944087	OTCFX option	OTCFX option	9/25/2014	1/21/2015	5	EUR	360,00					

Global Economic Indicators - Q3 2023																
Indicator	GDP Growth (%)		Inflation (%)		Unemployment (%)		Interest Rates (%)		Trade Balance (\$B)		Industrial Production (%)		Consumer Confidence (%)		Investment (%)	
	Actual	Forecast	Actual	Forecast	Actual	Forecast	Actual	Forecast	Actual	Forecast	Actual	Forecast	Actual	Forecast	Actual	Forecast
Average GDP	3.5	3.7	4.2	4.5	5.8	6.0	3.5	3.8	-100	-105	-1.2	-1.5	4.5	4.8	-0.5	-0.7
GDP Growth (US)	2.8	3.0	3.2	3.5	4.5	4.8	2.8	3.0	-100	-105	-1.0	-1.2	4.0	4.2	-0.4	-0.6
GDP Growth (EU)	1.2	1.4	1.5	1.7	2.5	2.8	1.2	1.4	-100	-105	-0.8	-1.0	3.5	3.8	-0.3	-0.5
GDP Growth (China)	4.1	4.3	4.5	4.7	5.5	5.8	4.1	4.3	-100	-105	-0.7	-0.9	5.0	5.2	-0.2	-0.4
GDP Growth (Japan)	0.8	1.0	0.9	1.1	1.8	2.0	0.8	1.0	-100	-105	-0.6	-0.8	1.5	1.7	-0.1	-0.3
GDP Growth (UK)	0.5	0.7	0.6	0.8	1.5	1.8	0.5	0.7	-100	-105	-0.5	-0.7	1.0	1.2	-0.0	-0.2
GDP Growth (Australia)	0.3	0.5	0.4	0.6	1.2	1.5	0.3	0.5	-100	-105	-0.4	-0.6	0.8	1.0	-0.1	-0.3
GDP Growth (Canada)	0.2	0.4	0.3	0.5	1.0	1.2	0.2	0.4	-100	-105	-0.3	-0.5	0.7	0.9	-0.0	-0.2
GDP Growth (Brazil)	0.1	0.3	0.2	0.4	0.8	1.0	0.1	0.3	-100	-105	-0.2	-0.4	0.6	0.8	-0.0	-0.2
GDP Growth (India)	5.2	5.4	5.6	5.8	6.5	6.8	5.2	5.4	-100	-105	-0.9	-1.1	5.8	6.0	-0.3	-0.5
GDP Growth (South Africa)	0.0	0.2	0.1	0.3	0.8	1.0	0.0	0.2	-100	-105	-0.1	-0.3	0.5	0.7	-0.1	-0.3
GDP Growth (Russia)	-0.5	-0.3	-0.4	-0.2	-0.9	-1.1	-0.5	-0.3	-100	-105	-0.6	-0.8	-0.8	-1.0	-0.2	-0.4
Inflation (US)	3.2	3.5	3.8	4.0	4.5	4.8	3.2	3.5	-100	-105	-0.9	-1.1	3.8	4.0	-0.4	-0.6
Inflation (EU)	2.1	2.4	2.6	2.8	3.3	3.5	2.1	2.4	-100	-105	-0.8	-1.0	3.0	3.2	-0.3	-0.5
Inflation (China)	0.9	1.1	1.2	1.4	1.8	2.0	0.9	1.1	-100	-105	-0.7	-0.9	1.5	1.7	-0.2	-0.4
Inflation (Japan)	0.5	0.7	0.6	0.8	1.2	1.4	0.5	0.7	-100	-105	-0.6	-0.8	1.0	1.2	-0.1	-0.3
Inflation (UK)	0.3	0.5	0.4	0.6	1.0	1.2	0.3	0.5	-100	-105	-0.5	-0.7	0.8	1.0	-0.1	-0.3
Inflation (Australia)	0.2	0.4	0.3	0.5	0.9	1.1	0.2	0.4	-100	-105	-0.4	-0.6	0.7	0.9	-0.1	-0.3
Inflation (Canada)	0.1	0.3	0.2	0.4	0.8	1.0	0.1	0.3	-100	-105	-0.3	-0.5	0.6	0.8	-0.1	-0.3
Inflation (Brazil)	0.0	0.2	0.1	0.3	0.7	0.9	0.0	0.2	-100	-105	-0.2	-0.4	0.5	0.7	-0.1	-0.3
Inflation (India)	5.0	5.2	5.4	5.6	6.1	6.3	5.0	5.2	-100	-105	-0.8	-1.0	5.7	5.9	-0.3	-0.5
Inflation (South Africa)	0.0	0.2	0.1	0.3	0.7	0.9	0.0	0.2	-100	-105	-0.1	-0.3	0.6	0.8	-0.1	-0.3
Inflation (Russia)	-0.4	-0.2	-0.3	-0.1	-0.7	-0.9	-0.4	-0.2	-100	-105	-0.6	-0.8	-0.8	-1.0	-0.2	-0.4
Unemployment (US)	3.8	4.0	4.2	4.4	4.8	5.0	3.8	4.0	-100	-105	-0.9	-1.1	4.2	4.4	-0.4	-0.6
Unemployment (EU)	5.5	5.8	6.0	6.2	6.5	6.8	5.5	5.8	-100	-105	-0.8	-1.0	5.8	6.0	-0.3	-0.5
Unemployment (China)	3.0	3.2	3.4	3.6	4.0	4.2	3.0	3.2	-100	-105	-0.7	-0.9	3.8	4.0	-0.2	-0.4
Unemployment (Japan)	2.5	2.7	2.9	3.1	3.5	3.7	2.5	2.7	-100	-105	-0.6	-0.8	3.0	3.2	-0.1	-0.3
Unemployment (UK)	2.0	2.2	2.4	2.6	2.9	3.1	2.0	2.2	-100	-105	-0.5	-0.7	2.8	3.0	-0.1	-0.3
Unemployment (Australia)	1.8	2.0	2.2	2.4	2.7	2.9	1.8	2.0	-100	-105	-0.4	-0.6	2.6	2.8	-0.1	-0.3
Unemployment (Canada)	1.5	1.7	1.9	2.1	2.3	2.5	1.5	1.7	-100	-105	-0.3	-0.5	2.4	2.6	-0.1	-0.3
Unemployment (Brazil)	1.0	1.2	1.4	1.6	1.8	2.0	1.0	1.2	-100	-105	-0.2	-0.4	2.2	2.4	-0.1	-0.3
Unemployment (India)	5.8	6.0	6.2	6.4	6.8	7.0	5.8	6.0	-100	-105	-0.9	-1.1	6.5	6.7	-0.4	-0.6
Unemployment (South Africa)	0.5	0.7	0.9	1.1	1.3	1.5	0.5	0.7	-100	-105	-0.4	-0.6	1.2	1.4	-0.1	-0.3
Unemployment (Russia)	-0.2	-0.1	-0.3	-0.2	-0.5	-0.7	-0.2	-0.1	-100	-105	-0.6	-0.8	-0.8	-1.0	-0.2	-0.4
Interest Rates (US)	4.5	4.7	4.9	5.1	5.5	5.8	4.5	4.7	-100	-105	-0.9	-1.1	4.8	5.0	-0.4	-0.6
Interest Rates (EU)	3.8	4.0	4.2	4.4	4.8	5.0	3.8	4.0	-100	-105	-0.8	-1.0	4.5	4.7	-0.3	-0.5
Interest Rates (China)	2.5	2.7	2.9	3.1	3.5	3.7	2.5	2.7	-100	-105	-0.7	-0.9	2.8	3.0	-0.2	-0.4
Interest Rates (Japan)	1.8	2.0	2.2	2.4	2.7	2.9	1.8	2.0	-100	-105	-0.6	-0.8	2.5	2.7	-0.1	-0.3
Interest Rates (UK)	1.5	1.7	1.9	2.1	2.3	2.5	1.5	1.7	-100	-105	-0.5	-0.7	2.2	2.4	-0.1	-0.3
Interest Rates (Australia)	1.2	1.4	1.6	1.8	2.0	2.2	1.2	1.4	-100	-105	-0.4	-0.6	1.9	2.1	-0.1	-0.3
Interest Rates (Canada)	1.0	1.2	1.4	1.6	1.8	2.0	1.0	1.2	-100	-105	-0.3	-0.5	1.7	1.9	-0.1	-0.3
Interest Rates (Brazil)	0.8	1.0	1.2	1.4	1.6	1.8	0.8	1.0	-100	-105	-0.2	-0.4	1.5	1.7	-0.1	-0.3
Interest Rates (India)	5.5	5.7	5.9	6.1	6.5	6.8	5.5	5.7	-100	-105	-0.9	-1.1	6.2	6.4	-0.4	-0.6
Interest Rates (South Africa)	0.5	0.7	0.9	1.1	1.3	1.5	0.5	0.7	-100	-105	-0.4	-0.6	1.2	1.4	-0.1	-0.3
Interest Rates (Russia)	-0.3	-0.1	-0.3	-0.2	-0.5	-0.7	-0.3	-0.1	-100	-105	-0.6	-0.8	-0.8	-1.0	-0.2	-0.4
Trade Balance (US)	-100	-105	-110	-115	-120	-125	-100	-105	-100	-105	-110	-115	-100	-105	-100	-105
Trade Balance (EU)	-100	-105	-110	-115	-120	-125	-100	-105	-100	-105	-110	-115	-100	-105	-100	-105
Trade Balance (China)	-100	-105	-110	-115	-120	-125	-100	-105	-100	-105	-110	-115	-100	-105	-100	-105
Trade Balance (Japan)	-100	-105	-110	-115	-120	-125	-100	-105	-100	-105	-110	-115	-100	-105	-100	-105
Trade Balance (UK)	-100	-105	-110	-115	-120	-125	-100	-105	-100	-105	-110	-115	-100	-105	-100	-105
Trade Balance (Australia)	-100	-105	-110	-115	-120	-125	-100	-105	-100	-105	-110	-115	-100	-105	-100	-105
Trade Balance (Canada)	-100	-105	-110	-115	-120	-125	-100	-105	-100	-105	-110	-115	-100	-105	-100	-105
Trade Balance (Brazil)	-100	-105	-110	-115	-120	-125	-100	-105	-100	-105	-110	-115	-100	-105	-100	-105
Trade Balance (India)	-100	-105	-110	-115	-120	-125	-100	-105	-100	-105	-110	-115	-100	-105	-100	-105
Trade Balance (South Africa)	-100	-105	-110	-115	-120	-125	-100	-105	-100	-105	-110	-115	-100	-105	-100	-105
Trade Balance (Russia)	-100	-105	-110	-115	-120	-125	-100	-105	-100	-105	-110	-115	-100	-105	-100	-105
Industrial Production (US)	3.5	3.8	4.0	4.2	4.5	4.8	3.5	3.8	-100	-105	-0.9	-1.1	3.8	4.0	-0.4	-0.6
Industrial Production (EU)	2.8	3.0	3.2	3.4	3.6	3.8	2.8	3.0	-100	-105	-0.8	-1.0	3.5	3.7	-0.3	-0.5
Industrial Production (China)	4.2	4.5	4.8	5.0	5.3	5.5	4.2	4.5	-100	-105	-0.7	-0.9	4.0	4.2	-0.2	-0.4
Industrial Production (Japan)	1.8	2.0	2.2	2.4	2.6	2.8	1.8	2.0	-100	-105	-0.6	-0.8	1.5	1.7	-0.1	-0.3
Industrial Production (UK)	1.5	1.7	1.9	2.1	2.3	2.5	1.5	1.7	-100	-105	-0.5	-0.7	1.3	1.5	-0.1	-0.3
Industrial Production (Australia)	1.2	1.4	1.6	1.8	2.0	2.2	1.2	1.4	-100	-105	-0.4	-0.6	1.1	1.3	-0.1	-0.3
Industrial Production (Canada)	1.0	1.2	1.4	1.6	1.8	2.0	1.0	1.2	-100	-105	-0.3	-0.5	0.9	1.1	-0.1	-0.3
Industrial Production (Brazil)	0.8	1.0	1.2	1.4	1.6	1.8	0.8	1.0	-100	-105	-0.2	-0.4	0.7	0.9	-0.1	-0.3
Industrial Production (India)	5.0	5.2	5.4	5.6	5.9	6.1	5.0	5.2	-100	-105	-0.9	-1.1	5.7	5.9	-0.4	-0.6
Industrial Production (South Africa)	0.5	0.7	0.9	1.1	1.3	1.5	0.5	0.7	-100	-105	-0.4	-0.6	1.2	1.4	-0.1	-0.3
Industrial Production (Russia)	-0.3	-0.1	-0.3	-0.2	-0.5	-0.7	-0.3	-0.1	-100	-105	-0.6	-0.8	-0.8	-1.0	-0.2	-0.4
Consumer Confidence (US)	100	105	110	115	120	125	100	105	-100	-105	-0.9	-1.1	98	100	-0.4	-0.6
Consumer Confidence (EU)	95	100	105	110	115	120	95	100	-100	-105	-0.8	-1.0	93	95	-0.3	-0.5
Consumer Confidence (China)	105	110	115	120	125	130	105	110	-100	-105	-0.7	-0.9	102	105	-0.2	-0.4
Consumer Confidence (Japan)	90	95	100	105	110	115	90	95	-100	-105	-0.6	-0.8	88	90	-0.1	-0.3
Consumer Confidence (UK)	85	90	95	100	105	110	85	90	-100	-105	-0.5	-0.7	83	85	0.0	0.2
Consumer Confidence (Australia)	80	85	90	95	100	105	80	85	-100	-105	-0.4	-0.6	78	80	-0.1	-0.3
Consumer Confidence (Canada)	75	80	85	90	95	100	75	80	-100	-105	-0.3	-0.5	73	75	0.0	0.2
Consumer Confidence (Brazil)	70	75	80	85	90	95	70	75	-100	-105	-0.2	-0.4	68	70	0.0	0.2
Consumer Confidence (India)	65	70	75	80	85	90	65	70	-100	-105	-0.1	-0.3	63	65	0.0	0.2
Consumer Confidence (South Africa)	60	65	70	75	80	85	60	65	-100	-105	0.0	0.2	58	60	0.0	0.2
Consumer Confidence (Russia)	-0.5	-0.3	-0.5	-0.2	-0.6	-0.8	-0.5	-0.3	-100	-105	0.1	0.3	-0.4	-0.6	-0.1	-0.3
Investment (US)	100	105	110	115	120	125	100	105	-100	-105	-0.9	-1.1	98	100	-0.4	-0.6
Investment (EU)	95	100	105	110	115	120	95	100	-100	-105	-0.8	-1.0	93	95	-0.3	-0.5
Investment (China)	105	110	115	120	125	130	105	110	-100	-105	-0.7	-0.9	102	105	-0.2	-0.4
Investment (Japan)	90	95	100	105	110	115	90	95	-100	-105	-0.6	-0				

41058044	OTR FX option	DEC	10/6/2014	2/4/2015	B	GDP	10,000,000.00	USD	-16,800,000.00	1.66	USD	-76,500.00
41058078	OTR FX option	DEC	10/6/2014	2/4/2015	B	GDP	10,000,000.00	USD	-16,672,000.00	1.625	USD	-45,500.00
41421615	OTR FX option	DEC	11/10/2014	2/4/2015	S	GDP	7,000,000.00	USD	-11,881,500.00	1.6975	USD	-14,680.00
81054633	OTR FX option	DEC	10/9/2014	1/21/2015	B	GDP	7,000,000.00	USD	-11,881,500.00	1.6975	USD	-15,320.00
41101277	OTR FX option	DEC	10/9/2014	1/21/2015	S	GDP	7,000,000.00	USD	-11,881,500.00	1.6975	USD	28,119.00
40841779	OTR FX option	DEC	11/2/2014	1/21/2015	S	GDP	10,000,000.00	CAD	-17,225,000.00	1.7225	USD	55,556.00
41234016	OTR FX option	DEC	11/22/2014	1/21/2015	B	GDP	10,000,000.00	CAD	-17,225,000.00	1.7225	USD	-49,302.87
40899983	OTR FX option	DEC	9/22/2014	1/21/2015	S	GDP	10,000,000.00	CAD	-17,225,000.00	1.7225	USD	55,556.00
41181847	OTR FX option	DEC	10/14/2014	1/21/2015	B	GDP	5,000,000.00	CAD	-16,571,500.00	1.7275	USD	-52,361.00
41147200	OTR FX option	DEC	9/23/2014	1/21/2015	S	GDP	10,000,000.00	CAD	-17,225,000.00	1.7225	USD	64,697.01
40912470	OTR FX option	DEC	10/15/2014	1/21/2015	S	GDP	15,000,000.00	CAD	-25,112,500.00	1.7275	USD	80,117.63
41138541	OTR FX option	DEC	10/15/2014	1/21/2015	B	GDP	10,000,000.00	CAD	-16,750,000.00	1.875	USD	-64,089.00
41159142	OTR FX option	DEC	10/15/2014	1/21/2015	B	GDP	10,000,000.00	CAD	-16,750,000.00	1.875	USD	-61,984.00
40841874	OTR FX option	DEC	9/19/2014	1/21/2015	S	GDP	10,000,000.00	CAD	-16,750,000.00	1.875	USD	48,659.00
40831766	OTR FX option	DEC	9/19/2014	1/21/2015	S	GDP	10,000,000.00	CAD	-16,750,000.00	1.875	USD	48,659.00
40918676	OTR FX option	DEC	9/15/2014	1/21/2015	B	GDP	10,000,000.00	CAD	-16,750,000.00	1.875	USD	-65,315.00
40156671	OTR FX option	DEC	9/19/2014	1/21/2015	S	GDP	10,000,000.00	CAD	-16,750,000.00	1.875	USD	64,377.00
42071556	OTR FX option	DEC	11/5/2014	1/21/2015	B	GDP	20,000,000.00	NOK	-321,200,000.00	6.06	USD	0.00
40167200	OTR FX option	DEC	9/10/2014	1/21/2015	S	GDP	20,000,000.00	NOK	-321,200,000.00	6.06	USD	70,200.00
42071575	OTR FX option	DEC	11/5/2014	1/21/2015	B	GDP	10,000,000.00	NOK	-61,250,000.00	6.125	USD	0.00
40924355	OTR FX option	DEC	9/23/2014	1/21/2015	S	GDP	10,000,000.00	NOK	-61,250,000.00	6.125	USD	34,000.00
40924356	OTR FX option	DEC	9/23/2014	1/21/2015	B	GDP	10,000,000.00	NOK	-61,250,000.00	6.125	USD	31,000.00
40849520	OTR FX option	DEC	9/14/2014	1/21/2015	S	GDP	15,000,000.00	NOK	-92,625,000.00	6.175	USD	52,500.00
42071551	OTR FX option	DEC	10/15/2014	1/21/2015	B	GDP	20,000,000.00	NOK	-92,625,000.00	6.175	USD	0.00
41056175	OTR FX option	DEC	9/14/2014	1/21/2015	S	GDP	20,000,000.00	NOK	-92,625,000.00	6.175	USD	0.00
40849520	OTR FX option	DEC	9/14/2014	1/21/2015	S	GDP	20,000,000.00	NOK	-92,625,000.00	6.175	USD	0.00
42071551	OTR FX option	DEC	11/5/2014	1/21/2015	B	GDP	10,000,000.00	NOK	-61,250,000.00	6.125	USD	0.00
41131963	OTR FX option	DEC	10/15/2014	1/21/2015	S	GDP	10,000,000.00	NOK	-61,250,000.00	6.125	USD	0.00
41106005	OTR FX option	DEC	10/9/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	37,500.00
41070097	OTR FX option	DEC	10/7/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	36,600.00
41085511	OTR FX option	DEC	10/6/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,250,000.00	6.125	USD	-48,500.00
41056421	OTR FX option	DEC	10/6/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,250,000.00	6.125	USD	34,500.00
42071441	OTR FX option	DEC	11/5/2014	2/4/2015	B	GDP	25,000,000.00	NOK	-165,175,000.00	6.615	USD	1,500.00
41085501	OTR FX option	DEC	11/24/2014	2/4/2015	S	GDP	25,000,000.00	NOK	-165,175,000.00	6.615	USD	55,675.05
41106005	OTR FX option	DEC	10/9/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	-500.00
41070097	OTR FX option	DEC	10/7/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	25,750.00
41085511	OTR FX option	DEC	10/6/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	45,500.00
41056421	OTR FX option	DEC	10/6/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	34,500.00
42071441	OTR FX option	DEC	10/31/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	-1,500.00
41085501	OTR FX option	DEC	11/24/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	27,500.00
41085523	OTR FX option	DEC	10/10/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	-75,600.00
41070097	OTR FX option	DEC	10/7/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	36,600.00
41085518	OTR FX option	DEC	10/6/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	-30,445.00
40739118	OTR FX option	DEC	10/21/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	30,445.00
40871921	OTR FX option	DEC	11/5/2014	2/4/2015	B	GDP	25,000,000.00	NOK	-185,250,000.00	6.77	USD	-4,000.00
41056254	OTR FX option	DEC	12/5/2014	4/1/2015	S	GDP	25,000,000.00	NOK	-185,250,000.00	6.77	USD	101,625.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	56,500.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	39,800.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	-75,600.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	45,500.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	34,500.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	30,445.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	-1,500.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	101,625.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	35,519.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	231,500.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	B	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	S	GDP	10,000,000.00	NOK	-61,275,000.00	6.1875	USD	170,400.00
41106005	OTR FX option	DEC	10/10/2014	2/4/2015	B	GDP						

41163473	OTN X caption	DEC	10/15/2014	12/8/2015	B	USD	10,000,000.00	MARN	14,720,000.00	14.77	USD	55,250.00
40964550	OTN X caption	DEC	9/27/2014	12/8/2015	S	USD	10,000,000.00	MARN	34,720,000.00	34.72	USD	61,500.00
41340211	OTN X caption	DEC	11/10/2014	2/1/2015	B	USD	10,000,000.00	MARN	-24,750,000.00	14.79	USD	-26,750.00
41183679	OTN X caption	DEC	10/16/2014	2/1/2015	S	USD	10,000,000.00	MARN	14,750,000.00	14.79	USD	61,500.00
41755643	OTN X caption	DEC	12/10/2014	4/8/2015	B	USD	22,000,000.00	MARN	34,520,000.00	15.71	USD	174,680.00
41722923	OTN X caption	DEC	12/4/2014	4/8/2015	S	USD	-22,000,000.00	MARN	36,520,000.00	15.71	USD	179,460.00
41846493	OTN X caption	DEC	12/3/2014	4/8/2015	B	USD	10,000,000.00	ZAR	15,900,000.00	15.9	USD	-51,159.30
41846492	OTN X caption	DEC	12/3/2014	4/8/2015	S	USD	10,000,000.00	ZAR	15,900,000.00	15.9	USD	-50,243.31
41835154	OTN X caption	DEC	12/10/2014	4/8/2015	B	USD	15,000,000.00	MARN	23,250,000.00	15.95	USD	95,100.00
41835153	OTN X caption	DEC	12/4/2014	4/8/2015	S	USD	-15,000,000.00	MARN	23,250,000.00	15.95	USD	96,814.40
42071515	OTN X caption	DEC	3/15/2015	5/7/2015	B	USD	7,000,000.00	MARN	113,820,000.00	16.26	USD	-31,260.00
41952114	OTN X caption	DEC	1/1/2015	5/7/2015	S	USD	-7,000,000.00	MARN	113,820,000.00	16.26	USD	41,050.00
415718467	OTN X caption	OEP	1/1/2014	3/17/2015	B	GBP	15,000,000.00	ZAR	-249,750,000.00	16.65	USD	145,731.00
41528446	OTN X caption	OEP	1/1/2014	3/17/2015	S	GBP	15,000,000.00	ZAR	-249,750,000.00	16.65	USD	143,355.00
41009609	OTN X caption	DEC	10/17/2014	1/21/2015	B	USD	-15,000,000.00	MARN	273,250,000.00	18.35	USD	101,521.55
41009640	OTN X caption	DEC	10/17/2014	1/21/2015	S	USD	15,000,000.00	MARN	273,250,000.00	18.35	USD	96,814.40
41464493	OTN X caption	DEC	1/1/2014	2/25/2015	B	GBP	15,000,000.00	MARN	34,125,000.00	22.75	USD	-81,147.79
41464492	OTN X caption	DEC	1/1/2014	2/25/2015	S	GBP	-15,000,000.00	MARN	34,125,000.00	22.75	USD	51,514.40
41093167	OTN X caption	SOC	1/29/2014	2/1/2015	B	USD	10,000,000.00	MARN	211,250,000.00	23.15	USD	78,085.01
41093166	OTN X caption	SOC	1/29/2014	2/1/2015	S	USD	10,000,000.00	MARN	211,250,000.00	23.15	USD	67,234.00
41234602	OTN X caption	OIC	10/22/2014	1/28/2015	B	USD	15,000,000.00	MARN	34,150,000.00	23.35	USD	96,817.00
41234606	OTN X caption	OIC	10/22/2014	1/28/2015	S	USD	-15,000,000.00	MARN	34,150,000.00	23.35	USD	113,444.07
42071551	OTN X caption	OEP	1/1/2014	3/1/2015	B	NZD	15,000,000.00	JPY	1,297,500,000.00	80.5	USD	-15,800.00
41340296	OTN X caption	OEP	1/1/2014	3/1/2015	S	NZD	15,000,000.00	JPY	1,297,500,000.00	80.5	USD	61,500.00
41103971	OTN X caption	OEP	10/9/2014	1/21/2015	B	NZD	20,000,000.00	JPY	-1,670,000,000.00	81	USD	188,662.00
40172264	OTN X caption	OEP	20/2/2014	1/21/2015	S	NZD	-20,000,000.00	JPY	1,670,000,000.00	81	USD	75,367.70
41084348	OTN X caption	OEP	10/20/2014	1/21/2015	B	NZD	5,000,000.00	JPY	467,500,000.00	81.5	USD	-91,025.00
41084343	OTN X caption	OEP	10/20/2014	1/21/2015	S	NZD	10,000,000.00	JPY	415,500,000.00	81.5	USD	-40,338.48
41074624	OTN X caption	OEP	10/20/2014	1/21/2015	B	NZD	5,000,000.00	JPY	467,500,000.00	81.5	USD	76,734.00
402653179	OTN X caption	OEP	9/18/2014	1/21/2015	S	NZD	-20,000,000.00	JPY	1,670,000,000.00	81.5	USD	25,521.00
41105059	OTN X caption	OIC	10/22/2014	1/28/2015	B	USD	10,000,000.00	JPY	485,500,000.00	88.5	USD	30,290.00
402656117	OTN X caption	OIC	10/22/2014	1/28/2015	S	USD	-10,000,000.00	JPY	885,000,000.00	88.5	USD	113,444.07
41464483	OTN X caption	OIC	1/1/2014	2/28/2015	B	NZD	22,000,000.00	JPY	-2,000,000,000.00	91	USD	61,527.24
40216274	OTN X caption	OIC	3/2/2014	3/27/2015	S	NZD	22,000,000.00	JPY	2,000,000,000.00	91	USD	61,527.24
41234607	OTN X caption	OIC	10/29/2014	1/27/2015	B	AUD	10,000,000.00	JPY	991,500,000.00	99.75	USD	-16,472.00
40254250	OTN X caption	OIC	9/27/2014	1/27/2015	S	AUD	-10,000,000.00	JPY	991,500,000.00	99.75	USD	31,657.00
42071587	OTN X caption	OEP	1/5/2015	1/21/2015	B	USD	20,000,000.00	JPY	-2,005,000,000.00	100.25	USD	-1.87
402722470	OTN X caption	OEP	3/10/2014	1/21/2015	S	USD	20,000,000.00	JPY	1,002,500,000.00	100.25	USD	3,675.00
402722476	OTN X caption	OEP	3/10/2014	1/21/2015	B	USD	-20,000,000.00	JPY	1,002,500,000.00	100.25	USD	3,750.00
42071589	OTN X caption	OEP	1/5/2015	1/21/2015	B	USD	10,000,000.00	JPY	-1,005,000,000.00	100.25	USD	-24,59
42071588	OTN X caption	OEP	1/5/2015	1/21/2015	S	USD	90,000,000.00	JPY	-1,005,000,000.00	100.25	USD	10,08
41155649	OTN X caption	OEP	10/1/2014	1/21/2015	B	USD	-20,000,000.00	JPY	1,005,000,000.00	100.25	USD	-20,000.00
41155653	OTN X caption	OEP	10/1/2014	1/21/2015	S	USD	10,000,000.00	JPY	1,005,000,000.00	100.25	USD	-1,000.00
402722479	OTN X caption	OEP	3/10/2014	1/21/2015	B	USD	15,000,000.00	JPY	1,507,500,000.00	100.25	USD	68,750.00
402722504	OTN X caption	OEP	3/10/2014	1/21/2015	S	USD	-15,000,000.00	JPY	1,507,500,000.00	100.25	USD	64,520.00
40238901	OTN X caption	OEP	9/2/2014	1/21/2015	B	USD	-40,000,000.00	JPY	4,020,000,000.00	101.5	USD	155,000.00
42071586	OTN X caption	OEP	1/15/2015	1/21/2015	B	USD	15,000,000.00	JPY	1,511,500,000.00	101.75	USD	33,04
41180438	OTN X caption	OEP	10/1/2014	1/21/2015	S	USD	5,000,000.00	JPY	501,500,000.00	101.75	USD	28,000.00
41183347	OTN X caption	OEP	10/1/2014	1/21/2015	B	USD	-10,000,000.00	JPY	1,007,500,000.00	101.75	USD	36,600.00
41159564	OTN X caption	OEP	10/15/2014	1/21/2015	S	USD	-10,000,000.00	JPY	1,007,500,000.00	101.75	USD	37,000.00
42071585	OTN X caption	OEP	10/15/2014	1/21/2015	B	USD	10,000,000.00	JPY	-1,010,000,000.00	101	USD	-4.15
41159563	OTN X caption	OEP	10/15/2014	1/21/2015	S	USD	-20,000,000.00	JPY	2,010,000,000.00	101	USD	53,333.33
40271515	OTN X caption	OEP	9/1/2014	1/21/2015	B	USD	5,000,000.00	JPY	-2,511,350,000.00	101.25	USD	-74,32
42071584	OTN X caption	OEP	10/20/2014	1/21/2015	S	USD	-25,000,000.00	JPY	2,511,500,000.00	101.25	USD	55,615.00
41233111	OTN X caption	OEP	10/21/2014	1/21/2015	B	USD	10,000,000.00	JPY	1,017,500,000.00	101.75	USD	35,700.00
41233110	OTN X caption	OEP	10/22/2014	1/21/2015	S	USD	10,000,000.00	JPY	1,017,500,000.00	101.75	USD	36,600.00
41159400	OTN X caption	OEP	10/15/2014	1/21/2015	B	USD	10,000,000.00	JPY	-1,017,500,000.00	101.75	USD	-54,000.00
41159393	OTN X caption	OEP	10/15/2014	1/21/2015	S	USD	-17,000,000.00	JPY	1,725,500,000.00	101.75	USD	64,520.00

41459428	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,152,290,000.00	112.45	USD	-165,730.00
41330096	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	5,000,000.00	IFTY	-576,350,000.00	112.25	USD	-43,930.00
40978713	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	15,000,000.00	IFTY	1,749,750,000.00	112.25	USD	53,950.00
41459415	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,212,500,000.00	121.25	USD	-191,000.00
41431517	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	1,212,500,000.00	121.25	USD	41,350.00
41539311	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,222,900,000.00	122.5	USD	-91,000.00
41529907	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,222,900,000.00	122.5	USD	-91,000.00
41456160	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,222,900,000.00	122.5	USD	-91,000.00
41332779	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	20,000,000.00	IFTY	3,672,000,000.00	122.5	USD	148,750.00
41550421	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	20,000,000.00	IFTY	-2,460,000,000.00	123	USD	-47,000.00
41550451	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	20,000,000.00	IFTY	-2,460,000,000.00	123	USD	-47,000.00
41441270	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	1,230,000,000.00	123	USD	45,000.00
41444219	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	1,230,000,000.00	123	USD	43,600.00
41444218	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	1,230,000,000.00	123	USD	43,600.00
41444217	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	1,230,000,000.00	123	USD	44,000.00
41572256	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	1,230,000,000.00	123.25	USD	-87,680.00
41646405	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	50,000,000.00	IFTY	-461,500,000,00	123.25	USD	-47,000.00
41572242	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	50,000,000.00	IFTY	-461,500,000,00	123.25	USD	-44,600.00
41535578	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	15,000,000.00	IFTY	-1,257,500,000,00	123.5	USD	-133,500.00
41545573	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,235,000,000,00	123.5	USD	-45,200.00
41522275	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,235,000,000,00	123.5	USD	-45,200.00
41444379	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	20,000,000.00	IFTY	2,470,000,000.00	123.5	USD	94,000.00
41337161	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	20,000,000.00	IFTY	2,470,000,000.00	123.5	USD	99,000.00
41523862	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,245,500,000,00	124.25	USD	-73,300.00
41337161	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,245,500,000,00	124.25	USD	-73,300.00
41502144	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,245,500,000,00	124.25	USD	-59,000.00
41627613	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,245,500,000,00	124.25	USD	-59,000.00
41501177	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,245,500,000,00	124.25	USD	-59,000.00
40978740	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,250,500,000,00	125	USD	-94,500.00
41658573	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	5,000,000.00	IFTY	-455,000,000,00	125	USD	-36,700.00
41585457	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	5,000,000.00	IFTY	-455,000,000,00	125	USD	-35,700.00
41501181	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	1,250,000,000.00	125	USD	53,000.00
41496573	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	1,250,000,000.00	125	USD	53,000.00
40978741	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,260,500,000,00	126.75	USD	-101,775.40
41331951	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	1,260,500,000,00	126.75	USD	70,000.00
41430951	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	5,000,000.00	IFTY	-540,000,000,00	127	USD	-35,100.00
41337173	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	7,000,000.00	IFTY	-892,000,000,00	127	USD	-67,400.00
41729421	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,000,000,00	128.5	USD	-52,000.00
41729417	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,000,000,00	128.5	USD	-52,000.00
41729446	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,000,000,00	128.5	USD	-52,000.00
41645245	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,000,000,00	128.5	USD	-52,000.00
41527606	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,000,000,00	128.5	USD	-52,000.00
41527607	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,000,000,00	128.5	USD	-52,000.00
42072229	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,266,500,000,00	128	USD	-55,000.00
40978749	OTX FX option	DEC	11/17/2014	12/17/2015	\$	EUR	15,000,000.00	IFTY	-1,260,000,000,00	128	USD	-47,477.48
41334564	OTX FX option	DEC	11/17/2014	12/17/2015	\$	EUR	-15,000,000.00	IFTY	1,260,000,000,00	128	USD	87,460.00
41509727	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	5,000,000.00	IFTY	-641,250,000,00	128.25	USD	-36,600.00
41830171	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	5,000,000.00	IFTY	641,250,000,00	128.25	USD	24,555.00
41956515	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	7,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41830176	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	7,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729450	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729451	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729452	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729453	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729454	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729455	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729456	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729457	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729458	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729459	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729460	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729461	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729462	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729463	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729464	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729465	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729466	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729467	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729468	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729469	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729470	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729471	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729472	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,000,00	128.5	USD	-34,500.00
41729473	OTX FX option	DEC	11/17/2014	12/17/2015	\$	USD	10,000,000.00	IFTY	-1,265,500,			

41465252	OTIFX option	DEC	11/12/2014	3/17/2015	3	EUR	-10,000,000.00	JPY	1,570,000,000.00	152	USD	50,640.75	
41465252	OTIFX option	DEC	11/12/2014	3/17/2015	5	EUR	-30,000,000.00	JPY	3,040,000,000.00	152	USD	94,847.95	
41464359	OTIFX option	DEC	11/12/2014	3/17/2015	5	EUR	-30,000,000.00	JPY	3,570,000,000.00	152	USD	44,712.00	
42077301	OTIFX option	DEC	11/17/2014	3/17/2015	5	EUR	10,000,000.00	JPY	-1,570,000,000.00	152.25	USD	-1,465.16	
41883216	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	5,000,000.00	JPY	-761,250,000.00	152.25	USD	-41,981.00	
41854832	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	3,000,000.00	JPY	-54,750,000.00	152.25	USD	27,200.00	
41585447	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	2,000,000.00	JPY	-304,500,000.00	152.25	USD	-15,123.48	
41448216	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	-30,000,000.00	JPY	1,570,000,000.00	152.25	USD	41,894.40	
41448220	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	152.25	USD	45,810.00	
42077300	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	-2,291,250,000.00	152.75	USD	-13,769.36	
41536445	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	1,570,000,000.00	JPY	1,570,000,000.00	152.75	USD	53,251.00	
41536490	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	5,000,000.00	JPY	763,750,000.00	152.75	USD	36,284.45	
42077294	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	15,000,000.00	JPY	-2,291,250,000.00	153.25	USD	-10,718.95	
41536246	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	-15,000,000.00	JPY	2,298,750,000.00	153.25	USD	85,663.01	
42077299	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	20,000,000.00	JPY	-1,065,000,000.00	154.25	USD	-3,271.57	
41515730	OTIFX option	DEC	11/17/2014	3/17/2015	5	EUR	-20,000,000.00	JPY	3,040,000,000.00	154.25	USD	110,402.50	
42077291	OTIFX option	DEC	11/17/2014	3/17/2015	5	EUR	10,000,000.00	JPY	-1,541,500,000.00	154.5	USD	-572.47	
41520081	OTIFX option	DEC	11/17/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,541,500,000.00	154.5	USD	48,548.77	
42077293	OTIFX option	DEC	11/17/2014	3/17/2015	5	EUR	5,000,000.00	JPY	-1,065,000,000.00	154.75	USD	-2,443.51	
41509798	OTIFX option	DEC	11/17/2014	3/17/2015	5	EUR	-5,000,000.00	JPY	773,750,000.00	154.75	USD	76,672.00	
42077269	OTIFX option	DEC	11/17/2014	3/17/2015	5	EUR	25,000,000.00	JPY	-3,881,250,000.00	155.25	USD	10,632.32	
41882277	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	-25,000,000.00	JPY	3,881,250,000.00	155.25	USD	127,131.50	
42077232	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	7,000,000.00	JPY	-1,697,250,000.00	156.75	USD	-1,944.42	
41853350	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	-7,000,000.00	JPY	1,697,250,000.00	156.75	USD	40,128.13	
42077210	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	20,000,000.00	JPY	-3,150,000,000.00	157.5	USD	-598.27	
41561052	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	157.5	USD	57,095.04	
41561053	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	157.5	USD	56,341.74	
42077202	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	5,000,000.00	JPY	-790,000,000.00	158	USD	36,947.01	
41852015	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	-5,000,000.00	JPY	790,000,000.00	158	USD	28,200.00	
42077163	OTIFX option	DEC	12/27/2014	3/17/2015	5	EUR	7,000,000.00	JPY	-1,171,250,000.00	158	USD	-3,797.50	
41201843	OTIFX option	DEC	10/20/2014	3/17/2015	5	EUR	-7,000,000.00	JPY	1,171,250,000.00	158	USD	40,403.36	
42077344	OTIFX option	DEC	11/17/2014	3/17/2015	5	EUR	30,000,000.00	JPY	-4,860,000,000.00	162	USD	-3,979.38	
41560000	OTIFX option	DEC	11/17/2014	3/17/2015	5	EUR	-30,000,000.00	JPY	4,860,000,000.00	162	USD	211,301.11	
41010247	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	24,000,000.00	JPY	-1,271,250,000.00	162.75	USD	-2,867.00	
40811530	OTIFX option	DEC	9/19/2014	3/17/2015	5	EUR	5,000,000.00	JPY	-911,250,000.00	164.75	USD	-10,580.28	
41201844	OTIFX option	DEC	11/17/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	164.75	USD	45,510.79	
41201845	OTIFX option	DEC	11/17/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	165.25	USD	111,546.50	
41201846	OTIFX option	DEC	11/17/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	165.25	USD	71,081.54	
41201848	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	7,000,000.00	JPY	-1,271,250,000.00	168.25	USD	-2,867.00	
41010236	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	-7,000,000.00	JPY	1,271,250,000.00	168.25	USD	39,137.99	
42077153	OTIFX option	DEC	3/17/2015	3/17/2015	5	EUR	3,360,000,000.00	JPY	-3,360,000,000.00	168	USD	-2,558.35	
41445339	OTIFX option	DEC	11/11/2014	3/17/2015	5	EUR	-911,250,000.00	JPY	911,250,000.00	168.75	USD	120,067.71	
41010235	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	-1,541,250,000.00	JPY	1,541,250,000.00	168.75	USD	45,510.79	
42077154	OTIFX option	DEC	3/17/2015	3/17/2015	5	EUR	10,000,000.00	JPY	1,270,250,000.00	170.25	USD		
41201844	OTIFX option	DEC	11/17/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,270,250,000.00	170.25	USD		
41201845	OTIFX option	DEC	11/17/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,270,250,000.00	170.25	USD		
41201846	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	7,000,000.00	JPY	-1,271,250,000.00	172.75	USD		
41010236	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	-7,000,000.00	JPY	1,271,250,000.00	172.75	USD		
41201847	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	5,000,000.00	JPY	-911,250,000.00	174.75	USD		
40811530	OTIFX option	DEC	9/19/2014	3/17/2015	5	EUR	5,000,000.00	JPY	-911,250,000.00	174.75	USD		
41201848	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	175	USD		
40811531	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	175	USD		
41201849	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	10,000,000.00	JPY	-1,570,000,000.00	175	USD		
41201850	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	175	USD		
41201851	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	10,000,000.00	JPY	-1,570,000,000.00	175	USD		
41201852	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	175	USD		
41201853	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	10,000,000.00	JPY	-1,570,000,000.00	175	USD		
41201854	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	175	USD		
41201855	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	10,000,000.00	JPY	-1,570,000,000.00	175	USD		
41201856	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	175	USD		
41201857	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	10,000,000.00	JPY	-1,570,000,000.00	175	USD		
41201858	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	175	USD		
41201859	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	10,000,000.00	JPY	-1,570,000,000.00	175	USD		
41201860	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	175	USD		
41201861	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	10,000,000.00	JPY	-1,570,000,000.00	175	USD		
41201862	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	175	USD		
41201863	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	10,000,000.00	JPY	-1,570,000,000.00	175	USD		
41201864	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	175	USD		
41201865	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	10,000,000.00	JPY	-1,570,000,000.00	175	USD		
41201866	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	175	USD		
41201867	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	10,000,000.00	JPY	-1,570,000,000.00	175	USD		
41201868	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	-10,000,000.00	JPY	1,570,000,000.00	175	USD		
41201869	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	10,000,000.00	JPY	-1,570,000,000.00	175	USD		
41201870	OTIFX option	DEC	10/27/2014	3/17/2015	5	EUR	-10,000,000.00	JPY					