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|             |        |  |  |         |  |         |                 |           |   |
|-------------|--------|--|--|---------|--|---------|-----------------|-----------|---|
|             |        |  |  |         |  |         |                 |           |   |
| BNP Paribas | 2017 8 |  |  |         |  |         |                 | H         | L |
| Arbitrage   | 2      |  |  |         |  | 500,000 | \$17,518,000.00 | \$35.0400 |   |
| SNC         |        |  |  | Delta 1 |  |         |                 |           |   |