

Settlement Date between 1/01/1900 and 10/08/2012

Business Unit: US001 Currency: USD

Position Currency	Instrument Type	Settlement Date	Deal ID	Buy/Sell	Spot Rate	Amount	Spot Amount	Revalued Spot Amount	Interest Accrued
DEM	FX Option - American Style Exercise	1/05/1999	TOPTION	Buy	1.40	7,500.00	10,500.00	13,537.01	-42,669.31
								<b>Spot Amount Subtotal</b>	<b>10,500.00</b>
								<b>Revalued Subtotal</b>	<b>13,537.01</b>
								<b>Forward Gain(+)/Loss(-)</b>	<b>-3,037.01</b>
USD	FX Forward	4/07/2000	TFX1	Sell	0.00	1,000,000.00	0.00	-10,000.00	0.00
		4/11/2000	TFX3	Sell	0.00	1,000,000.00	0.00	-10,000.00	0.00
		4/06/2000	TFX2	Sell	0.00	1,000,000.00	0.00	-10,000.00	0.00
								<b>Spot Amount Subtotal</b>	<b>0.00</b>
								<b>Revalued Subtotal</b>	<b>-30,000.00</b>
								<b>Forward Gain(+)/Loss(-)</b>	<b>30,000.00</b>
USD	FX Option - American Style Exercise	1/05/1999	TOPTION	Sell	1.00	7,500.00	-5,000.00	-5,000.00	0.00
								<b>Spot Amount Subtotal</b>	<b>-5,000.00</b>
								<b>Revalued Subtotal</b>	<b>-5,000.00</b>
								<b>Forward Gain(+)/Loss(-)</b>	<b>0.00</b>
JPY	FX Forward	4/07/2000	TFX1	Buy	0.00	1,000,000.00	0.00	198,400,000.00	0.00
		4/06/2000	TFX2	Buy	0.00	1,000,000.00	0.00	198,400,000.00	0.00
		4/11/2000	TFX3	Buy	0.00	1,000,000.00	0.00	198,400,000.00	0.00
								<b>Spot Amount Subtotal</b>	<b>0.00</b>
								<b>Revalued Subtotal</b>	<b>595,200,000.00</b>
								<b>Forward Gain(+)/Loss(-)</b>	<b>-595,200,000.00</b>

End of Report

Business Unit: US001

Hedge ID	Hedge Item Sequence	Hedge Item Begin Date	Hedge Item End Date	Hedge Added Date	Hedge Deal Sequence	Treasury Header ID	Deal Status
CASE5	1	1/1/2003	12/31/2007	1/1/2003	1.00	CASE5A	04

End of Report



HEDGES REPORT

Business Unit: US001

Hedge ID	Hedge Status	HedgeType	Hedge Type 133	Hedge Effectiveness	Hedge Deal Seq	Business Unit TRX	Treasury Header ID	Hedge Deal Pct	Hedge Added Dt	Hedge Item Seq	Hedge Item SRC	Hdg Item Financial
CASE3	Active	FAS 133 Hedge	Fair Value Hedge	Assume No Ineffectiveness	1	US001	CASE3A	100.00	1/01/2001	1	Treasury Deal	Financial Item

End of Report



Report ID TRX4032

PeopleSoft Financials  
Hedge Assessment Tickler Report

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Business Unit: US001

Hedge ID	Hedge Status	Assessment Date	Hedge ZZZZ	Assessment Made
CASE5	A	10/08/2012	ANI	N

**Business Unit:** US001

**Hedge ID:** CASE5 Interest rate swap to offset debt  
**Strategy:** CASHFLOW

**Instrument Details:**

Business Unit	Hedging Instrument	Description	Percentage
US001	CASE5A	5 Years to 2007-12-31 Pay USD 5.0m. @ 10% Receive USD 5.0m. @ LIBOR	100.00

**Item Details:**

Business Unit	Hedging Item	Description	Percentage
US001	CASE5	5 Years to 2007-12-31 Debt USD 5.0m. @ LIBOR	100.00

**Audit History**

Calendar ID	Closing Year	Assessment Date	Latest Time	Effectiveness Ratio	Result
	0			0.00	

**Hedge ID:** CASE3 American put to cover investment in 1000 shares  
**Strategy:** FAIRVALUE

**Instrument Details:**

Business Unit	Hedging Instrument	Description	Percentage
US001	CASE3A	American Put to buy 1000 shares	100.00

**Item Details:**

Business Unit	Hedging Item	Description	Percentage
US001	CASE3	Buy 1000 shares of CASE3 at 450 on 2000-05-31	100.00

**Audit History**

Calendar ID	Closing Year	Assessment Date	Latest Time	Effectiveness Ratio	Result
	0			0.00	

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End of Report