

Forex Trading System Development

An Interactive Qualifying Project Report

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Abstract

This Interactive Qualifying Project introduces the Foreign Exchange market with an emphasis on fundamental and technical parameters, in order to get started as a Forex trader. The purpose of this project is to systematically create a profitable trading strategy in the Forex market. The group used \$100,000 each in a simulated account to trade different currency pairs on the TradeStation platform. During this process, two students in the group selected manual trading systems and the other two chose to trade automatically. After collecting the data, the group would compare the profits and constructed a most profitable system.

Chapter 1: Introduction

The purpose of this interactive project is to create a profitable trading system in the foreign exchange market. The trading system could be either automatic or manual using the TradeStation platform. The group was divided into two teams with one focused on manual trading and the other focused on automatic trading. Each person in the group created a personal strategy and then summarized them together to gain a broader sense of the foreign exchange markets.

The reason why the group members selected to study in this topic is that the world of investing and trading has developed so quickly in the last twenty years. The introduction of computers and the Internet changed the way people usually traded. Nowadays, normal individuals are able to trade with their personal laptops and phones, and this made more people come into the capital market. Some of them can work from home and be successful in the foreign exchange market, and make a living by investing in these markets with investment capital, research, and dedication. This makes the financial market more volatile and changing than ever before.

In this financial world, the foreign exchange market, which will be referred as Forex, is the market which trades with largest amount of money. Forex is a market that trades currencies from different countries. In this market two currencies are traded against each other according to what the market believes to be the relative strength between these two. Before starting to trade forex, it is

important to acknowledge that the magnitude of analysis needed to understand this market may be considerably greater than other options; Forex requires the understanding and analysis of countries' background, current news, and political and economic situation, plus the influence of the rest of the world's economic environment. Being involved in the Forex market allows one to be informed into the world's social, political, and economic situations, making people globalized citizens. By taking into account all of these factors, investors can make better informed decisions that can profound effect on creating a better trading system for themselves.

Chapter 2: Background Information

Financial Markets

In order to successfully trade in the financial market, the group first needed to investigate trading at an introductory level. Understanding the type of markets is necessary for the development of building a trading strategy.

A financial market is a broad term describing any marketplace where buyers and sellers participate in the trade of assets such as equities, bonds, currencies and derivatives. Financial markets are typically defined by having transparent pricing, basic regulations on trading, costs and fees, and market forces determining the prices of securities that trade.

Financial markets can be found in nearly everywhere in this world. Some of them are huge with trillion of dollars trading a day, while others might be very small with only a few participants. Here is an introductory level of the financial market.¹
(Investopedia)

Capital Market

Capital market is a market where buyers and sellers engage in trade of financial securities. The most famous of the capital markets are the stock market and bond market. The participants in the capital market consist of individuals and institutions. Capital market consists of primary markets and secondary markets. Primary markets deal with trade of new issues of stocks and other securities,

¹ Introduction – Types of Financial Markets and Their Roles | Investopedia (n.d.) Retrieved April 2016, from <http://www.investopedia.com/walkthrough/corporate-finance/1/financial-markets.aspx>

whereas secondary market deals with the exchange of existing or previously-issued securities. ²(Economic Times)

Stock Market

The stock market is the market in which the investors issue and trade shares of publicly held companies through exchanges and over-the-counter markets. Since the stock market provides companies opportunities to capital money in exchange for giving investors some percentage of company ownership, it is one of the most important component of a free-market economy. With the stock market, the investors can participate in the financial activities of the companies whose shares they hold. When the companies make profit, the investors receives profits through the dividends and by selling their appreciated stocks at a profitable point.³ (Investopedia)

Bond Market

The bond market is the market in which the issuance and trading of debt securities occurs. Most trades in the bond market arise over-the-counter through organized electronic trading networks. Bonds are very commonly used in companies, municipalities, U.S. and foreign governments to finance a variety of projects and activities. The bond market is not open for all kinds of investors; only the investors on credit markets can buy or sell bonds. The main categories of bonds are corporate bonds, municipal bonds, U.S. Treasury bonds, notes and bills.⁴ (Investopedia)

² Definition of 'Capital Market'. (n.d.). Retrieved April 2016, from <http://economictimes.indiatimes.com/definition/capital-market>

³ Introduction – Types of Financial Markets and Their Roles | Investopedia (n.d.) Retrieved April 2016, from <http://www.investopedia.com/walkthrough/corporate-finance/1/financial-markets.aspx>

⁴ Introduction – Types of Financial Markets and Their Roles | Investopedia (n.d.) Retrieved April 2016, from

Money Market

The money market is a segment of the financial market in which financial instruments with high liquidity and very short maturities are traded. Participants use the money market as a means for borrowing and lending in the short term, from several days to just under a year. Money market securities consist of negotiable certificates of deposit (CDs), bankers' acceptances, U.S. Treasury bills, commercial paper, municipal notes, euro dollars, federal funds and repurchase agreements (repos). Money market investments are also called cash investments because of their short maturities.⁵(Investopedia)

Derivatives Market

The derivative market is a market based on another market, which is known as the underlying market. Almost any underlying market can be the base of derivative markets, such as individual stock market, stock indices, and forex market. There are many different forms of this market. The most common forms are futures market, options market, warrants market, contract for difference (CFD) market, and spread betting.⁶(Investopedia)

Forex Market

The Forex market is a global decentralized market for the trading of currencies. It is open twenty four hours a day, five days a week and all year round. As the most liquid market in the world, the participants include large banks, central banks, institutions, governments and retail investors. It is also the market trading the largest amount of cash value. In this market, the participants can buy and sell

<http://www.investopedia.com/walkthrough/corporate-finance/1/financial-markets.aspx>

⁵ Introduction – Types of Financial Markets and Their Roles | Investopedia (n.d.) Retrieved April 2016, from

<http://www.investopedia.com/walkthrough/corporate-finance/1/financial-markets.aspx>

⁶ Introduction – Types of Financial Markets and Their Roles | Investopedia (n.d.) Retrieved April 2016, from

<http://www.investopedia.com/walkthrough/corporate-finance/1/financial-markets.aspx>

currencies at current or determined prices. However, the Forex market does not determine the relative values of different currencies, but sets the current market price of the value of one currency as demanded against another.⁷ (Babypips)

In a typical Forex market transaction, a party purchases some quantity of one currency by paying some quantity of another currency. The modern foreign exchange market began constructing during the 1970s after three decades of government restrictions on foreign exchange transactions (the Bretton Woods system of monetary management established the rules for commercial and financial relations among the world's major industrial states after World War II), when countries gradually switched to floating exchange rates from the previous exchange rate regime, which remained fixed as per the Bretton Woods system.⁸ (Wikipedia)

The performance of Forex market is influenced by lots factors, including political events, economic growth, inflation and other economic factors. Internal, regional and international political conditions and events can have a profound effect on currency markets. ct the strength of a nation's currency. Reports such as GDP, employment levels and retail sales detail the levels of a country's economic growth and health. Generally, the more healthy and robust a country's economy, the better its currency will perform, and the more demand for it there will be. If there is a high level of inflation in the country or if inflation levels are perceived to be rising, usually a currency will lose value. This is because inflation makes things more expensive and so demand for that particular currency drops. However, a currency may sometimes strengthen when inflation rises because of

⁷ What Is Forex? (n.d.). Retrieved April, 2016, from <http://www.babypips.com/school/preschool/what-is-forex/what-is-forex.html>

⁸ Wikipedia.(n.d.). Foreign Exchange Market. Retrieved April 2016 from https://en.wikipedia.org/wiki/Foreign_exchange_market

expectations that the central bank will raise interest rates to combat rising inflation.⁹ (HY Markets)

2.2 Forex Trading Currency Pairs

There are many official currencies that are used all over the world, but there only a handful of currencies that are traded in the forex market. In currency trading, only the most economically or politically stable and liquid currencies are demanded in sufficient quantities. For example, due to the size and strength of the United States economy, the American dollar is the world's most actively traded currency.

In general, the eight most traded currencies (in no specific order) are the U.S. dollar (USD), the Canadian dollar (CAD), the euro (EUR), the British pound (GBP), the Swiss franc (CHF), the New Zealand dollar (NZD), the Australian dollar (AUD) and the Japanese yen (JPY). In Forex Market, currencies must be traded in pairs. The table below show the commonly traded currency pairs.¹⁰ (Babypips)

Table 1. Major Currency Pairs in Forex Market

⁹ HY Markets. (n.d.). Forex. Retrieved April 2016 from http://www.hymarkets.com/english/products_forexb.html

¹⁰ When Can You Trade Forex: Forex Trading Sessions. (n.d.). Retrieved April, 2016, from <http://www.babypips.com/school/preschool/when-can-you-trade-forex/trading-sessions.html>

USD/CAD	EUR/JPY
EUR/USD	EUR/CHF
USD/CHF	EUR/GBP
GBP/USD	AUD/CAD
NZD/USD	GBP/CHF
AUD/USD	GBP/JPY
USD/JPY	CHF/JPY
EUR/CAD	AUD/JPY
EUR/AUD	AUD/NZD

Forex Trading Sessions

The Forex market can be broken up into four major trading sessions: the Sydney session, the Tokyo session, the London session, and the New York session.

Below are the open and close times for each session:

New York opens at 8:00 am to 5:00 pm EST (EDT)

Tokyo opens at 7:00 pm to 4:00 am EST (EDT)

Sydney opens at 5:00 pm to 2:00 am EST (EDT)

London opens at 3:00 am to 12:00 noon EST (EDT)

And so, there are hours when two sessions overlap:

New York and London: between 8:00 am — 12:00 noon EST (EDT)

Sydney and Tokyo: between 7:00 pm — 2:00 am EST (EDT)

London and Tokyo: between 3:00 am — 4:00am EST (EDT)

Best Times during the Day to Trade Forex

Logically, the best time to trade is when there is an overlap in trading times between open markets. Overlaps equal higher price ranges, resulting in greater opportunities. Here is a closer look at the three overlaps that happen each day:

U.S./London (8am to noon): The heaviest overlap within the markets occurs in the U.S./London markets. More than 70% of all trades happen when these markets overlap because the U.S. dollar and the euro are the two most popular currencies to trade. If a trader is looking for the most optimal time to trade, then this would be the ideal time.

Sydney/Tokyo (2am to 4am): This time period is not as volatile as the U.S./London overlap, but it still offers a chance to trade in a period of higher pip fluctuation. The ideal currency pair to aim for in this period is the EUR/JPY pair, as these are the two main currencies influenced.

London/Tokyo (3am to 4am): This overlap sees the least amount of action of the three overlaps because of the time and the one-hour overlap gives little opportunity to watch large pip changes occur.

Understanding the markets and their overlaps can aid a trader in arranging his or her trading schedule. Sometimes the profits come from the trade using the overlaps and information asymmetry.¹¹ (Babypips)

Common Forex Trading Terms

Base/Quote Currency

The base currency is the first currency quoted in a currency pair in Forex. The quote currency is the second currency quoted in a currency pair in Forex. For

¹¹ Best Time of Days to Trade Forex. (n.d.). Retrieved April, 2016, from <http://www.babypips.com/school/preschool/when-can-you-trade-forex/session-overlaps.html>

example, for the EUR/USD currency pair, the EURO would be the base currency, and the U.S. dollar would be the base currency.¹² (Babypips)

Bid Price

The bid price is the price at which a broker is willing to buy the base currency in exchange for the quote currency. This represents that the bid is the best available price at which a trader will sell to the market.¹³ (Babypips)

Ask Price

The ask price is the price at which a broker is willing to sell the base currency in exchange for the quote currency. This means that the ask price is the best available price at which a trader will buy from the market.¹⁴ (Babypips)

Pip (percentage in point)

A pip is the smallest price move that a given exchange rate makes based on market convention. The value of one pip depends on the currency pairs and pricing convention. Because most of major currency pairs are priced to four decimal places (except Yen), the pip is defined to the last decimal point. For example, for the currency pair of Euro and U.S. Dollar (EUR/USD), the exchange rate of 1.2800 (1 EUR = 1.2800 USD) changes to 1.2810, the price ratio increases by 10 pips. In this case, if a trader buys 1 standard lot (\$100,000) of EUR/USD, paying USD 100,000, and after 5 pips change, the trader sells 1

¹² How to Make Money Trading Forex. (n.d.). Retrieved April 2016, from <http://www.babypips.com/school/preschool/how-to-trade-forex/how-you-make-money-in-forex.html>

¹³ How to Make Money Trading Forex. (n.d.). Retrieved April 2016, from <http://www.babypips.com/school/preschool/how-to-trade-forex/how-you-make-money-in-forex.html>

¹⁴ How to Make Money Trading Forex. (n.d.). Retrieved April 2016, from <http://www.babypips.com/school/preschool/how-to-trade-forex/how-you-make-money-in-forex.html>

standard lot, receiving USD 100,100 and achieving a profit of 100 USD.¹⁵
(Investopedia)

Leverage

Leverage is the use of various financial instruments or borrowed capital, such as margin, options futures and so on, to increase the potential return of an investment, or the amount of debt for financing a firm's assets. A firm is highly leveraged if it has significantly more debt than equity. Leverage is most commonly used in real estate transactions through the use of mortgages to purchase a house.¹⁶ (Investopedia)

Lot size

In the forex market, there are three sizes of lots: micro, mini and standard. A micro lot consists of 1,000 units of the base currency. A mini lot equals to 10,000 units of the base currency. A standard lot is the equivalent to 100,000 units of the base currency.¹⁷ (Investopedia)

Short/Long

Taking a long position on a currency pair means that a trader buys the base currency and wants the value of the base currency will increase and/or the value of the quote currency will decrease. Taking a short position means that a trader

¹⁵ Pip | Investopedia. (n.d.) Retrieved April 2016, from <http://www.investopedia.com/terms/p/pip.asp?o=40186&l=dir&qsrc=999&qo=investopediaSiteSearch>

¹⁶ Leverage | Investopedia. (n.d.) Retrieved April 2016, from <http://www.investopedia.com/terms/l/leverage.asp?o=40186&l=dir&qsrc=999&qo=investopediaSiteSearch&ap=investopedia.com>

¹⁷ Lot | Investopedia. (n.d.) Retrieved April 2016, from <http://www.investopedia.com/terms/l/lot.asp?o=40186&l=dir&qsrc=1&qo=serpSearchTopBox&ap=investopedia.com>

buys the base currency and wants the value of the base currency will decrease and/or the values of the quote currency will increase.¹⁸ (Babypips).

Margin Call

A margin call usually occurs when an investor borrows money from a broker to make investments. When the investor decides to use margin to buy or sell securities, he actually pays for them with both his own funds and borrowed money from a broker. A margin call is the demand of a broker on an investor using margin to deposit additional money or securities so that the margin account is brought up to the minimum maintenance margin. When the account value depresses to a value calculated by the broker, the investor receives the margin call.¹⁹ (Investopedia)

Stop Loss

A stop loss order is an order which a broker places to sell a security when it reaches a certain price. It is designed to limit an investor's loss on a position in a security. If the value of a trade is below the predetermined certain price, a market order will be triggered and it will be sold at the next available price. Stop loss order performs well if the market is declining in an orderly manner, but not if the decline is disorderly or sharp.²⁰(Investopedia)

¹⁸ How to Make Money Trading Forex. (n.d.). Retrieved April 2016, from <http://www.babypips.com/school/preschool/how-to-trade-forex/how-you-mak-money-in-forex.html>

¹⁹ Margin Call | Investopedia. (n.d.) Retrieved April 2016, from <http://www.investopedia.com/terms/m/margincall.asp>

²⁰ Stop-Loss Order | Investopedia. (n.d.) Retrieved April 2016 from <http://www.investopedia.com/terms/s/stop-lossorder.asp>

Chapter 3: Overview of Portfolio Management

Assets and Securities

It is best to know and understand the different types of securities and investments, in order to have a better understanding of options that can be taken when investing in the markets. There are several types each with its own advantages and risks.

Stocks

Stocks may be the most well known security. A stock is a security that represents a claim on the corporation's assets and earnings. There are two types of stock, common and preferred. A common stock usually gives the owner the ability to vote at shareholders' meetings and receive dividends. Preferred doesn't necessarily give you the benefit held by common stock, but gives investors a higher claim on assets and earnings.

An investor may buy the stock of a specific company for many reasons. The first being, capital appreciation or profit, when the stock increases in price. Stocks out of the securities listed later on, offer "the greatest potential of growth (capital appreciation) over the long haul. Investors willing to stick with stocks over long periods of time ... have been rewarded with strong, positive returns." according to the Securities Exchange Committee (SEC 2016). Another is the dividend payments which occur when the company the stocks is bought from distributes the earnings made to stockholders. Lastly, while not pertaining to profit, by owning a large amount of shares in a company, it may be possible to attend shareholder meetings and be able to influence the company.

Mutual Funds

Mutual funds are made up from a fund created by pooling money from several investors. The goal of mutual funds is to use the larger group fund in order to invest in varying securities such as stocks, bonds and other assets. Mutual funds can have different objectives, such as high risk, low risk, long term, short term. A major advantage of a mutual fund is that it can afford to purchase different securities that not only diversify it, but create a portfolio that an individual may not be able to afford or manage.

Exchange Traded Funds (ETF)

An exchange traded fund, or ETF, is a security that can be bought similar to a stock, in the stock market. ETF's focus on tracking an index, bond or major assets. ETFs are similar to mutual funds but generally have a higher daily liquidity and lower fees than a mutual fund share. They can also experience several price changes throughout the day, as they are being exchanged. Some examples of ETF's are the Spider (SPY) that tracks the S&P 500 Index, or the QQQ that tracks the Nasdaq 100. Investopedia brings attention to several that track specific industries such as oil (OIH), energy XLE or commodities such as gold (GLD) and silver (SLV) (Investopedia-). While not as well-known there are other ETF's which track the movements of currency globally.

Currency ETFs are similar, but are usually invested in one type of currency or several. The goal of Currency ETF's is to imitate the pattern of the currency in the foreign exchange market. They can be popular with investors that want to get into the field of the foreign exchange market, but not necessarily trade individually. The more common currency ETF's follow the top international currencies such as the USD, CAD, EURO, British pound and JPY.

Hedge Funds

Similar to the mutual funds, are the hedge funds. Hedge funds are a different type of investment opportunity. Traditionally, these usually focus on using a large fund in order to make a high return. Hedge funds are usually run by a private investment group that opens to certain investors. The manager of the hedge takes a percentage of the profits. When money is pooled into a hedge fund, the individual takes a percentage of the profit, but doesn't own individual assets of the hedge fund.

Commodity

Basic goods that are commercially used and exchangeable with others of the same type, are commodities. They can be traded on in a commodity exchange, as long as they reach the minimum standards. Commodities are products with little differentiation, such as oil, gas, grains and gold. Some new technological ones include cell phone minutes and bandwidth. The exchange, including the sale and purchase of commodities are usually done by futures contracts, which help set the standards, quantity and quality of the goods exchange.

Portfolio Optimization

The list of securities mentioned before gives an idea of options that can be chosen in order to create a portfolio. A portfolio is simply a collection of different securities, bonds, and valuables that work together or follow a methodology. The goal of a successful portfolio is to raise cash or money for the investors of that portfolio. A portfolio only consisting of one type of investment may become unstable or high risk. Regardless of the securities chosen, the price or growth of

the security can be affected by outside factors. For stocks these can be faulty products or bankruptcy from a company. For the foreign exchange market, changes in the stock market or political events can drastically change prices, or create instability. By adding different types of investments such as cash, stocks, and the ones mentioned above to your portfolio, you are diversifying it. Diversification is a major component, that can help reach long term financial goals, and also helps minimize risk.

The securities in those fields should also vary between high risk and low risk and growth. Often the differing rates of return average each other out, so that major losses will be evened out by major gains. They should also attempt to pick different industries, in case there is an unforeseen event that would systematically hurt the portfolio. Also, according to Investopedia, "Portfolio theory tells us that after 10-12 diversified stocks, you are very close to optimal diversification" (Investopedia #). While our group is mainly focusing on the foreign exchange market, it should be noted that a well-diversified portfolio or fund should have more assets.

Along with diversification is pruning. This means cutting out or allocating more investments in parts of the portfolio that is successful. For example, let's say there is a portfolio that is a collection of several hedge funds that act as their own system. It may be better in the long run to remove any that consistently have a negative loss. The reverse should also happen, allocate more money in systems that are faring better.

Money Management

Money management includes budgeting, saving, investing, spending and any other usage of cash by an individual or a set of people. The word, money management, in financial markets usually implies that the money is under the supervision of an investment professional. That investment professional is the decision maker for the money for uses such as mutual funds or pension plans.

Usually the investment professional, works in a group with people in several fields of expertise, from research and investment options to noting the assets and determining what action to take. The group will have a fiduciary duty to create a portfolio or find a compatible security. In exchange for these services, a fee, usually a percentage of earnings from the fund, is given to the money management group.

However, an individual investor can oversee his or her own investments. This comes with a greater set of risks, especially if the investor has limited knowledge of the market. Money put into any security should not be the last of your savings, but rather what you can afford to lose, especially when trading as an individual in the foreign exchange market. When in the foreign exchange market, you should only risk a small percentage of your account on each individual trade. As such, it is key to know how much can money can be put in a single trade and lost without preventing you from trading in the future. A rule of thumb method described by Babypips is the Anti-Martingale rule: “: bet more when you are on a winning streak and less when you are losing. Also, never bet more than 1% of your core equity (starting balance-amount in open positions)” (Babypips 2015). This allows you to endure losing streaks and large drawdown in your account. The less you risk on a trade, the less your maximum drawdown will be. The more loss, the

harder it is to breakeven, or even stop a continuous downward spiral in your account.

Even though an individual investor can join the Forex market with a small amount of money, doesn't necessarily mean they should. When it comes to the Forex market, the starting capital can greatly affect their total profitability. According to Jeremy Wagner, head of Forex trading instructor, "through the analysis of thousands of trading accounts is that traders with larger account balances tend to be profitable on a higher percentage of trades" (Wagner 2011). The cause of this result is attributed to effective leverage. Smaller traders have the tendency to be less experienced and therefore are more likely to have higher levels of effective leverage. This can cause a harmful cycle, where investors get emotionally involved either continue to increase their accounts leverage or give up. Investors with large funds, a likely to see larger profits and act more conservatively, and thus minimize their risks. It is recommended to start with at least a fund of \$5,000 for this reason, with a maximum leverage of 10:1.

Risk Management

Risk management is identifying the risks, uncertainty and acceptance of gains and losses in comparison to their investment goals. Risk tolerance is the degree of variability or uncertainty that the investor is willing to endure. Because a portfolio is going to have upward and downward trends, the investor's risk tolerance should be able to withstand such losses. Many risk averse people may choose to have a long-term low risk investment, while others with a lower risk aversion may choose the opposite. Investors should evaluate their own risk tolerance when creating their portfolio. During market downswings, investors of mutual funds often become concerned by their perceived losses and pull their

assets from a mutual fund to avoid further losses. This is harmful to the mutual fund and the client. This usually happens when a client is given a portfolio that is more volatile than he or she is comfortable with. This is a result of when client's risk tolerance is overestimated. The opposite can occur where the investor feels like they can take more risks for greater growth.

Chapter 4: Fundamental Analysis

Fundamental analysis is the study that spotlights political, social, and economic issues that influence the currency of a nation. The troublesome part is breaking down what components influence supply and demand. These components regulate if the economy of a specific nation is either weak or strong. A great economy delivers higher value in its currency. But there are a few special cases; nations that depend heavily on imports may intercede in the foreign exchange market to control their currency value in light of the fact that despite that they might have a solid economy, they may not need their goods to end up overpriced on the grounds that it will drive their exports down.

Throughout the completion of the project we were required to utilize fundamental analysis. Keeping in mind the end goal to make profitable overall trades, it was essential that we had great comprehension on the current political, social and economic issues worldwide. We could look if the news could influence our trading sessions by exploring Forex-related websites and relevant world financial news. These sites give the present news identified with unemployment, reports released or significant events going on and any other signals the spectator could study the effect level it would have in the Forex market.

There are a few elements that influence the strength of a currency with respect to others. Contingent upon the kind of economy of the nation, this will have diverse levels of effect in the economy; for instance, in an economy where the major

source of income are its exports, if the actual levels are under the projection then that is going to have a vast negative effect on the currency. A nation that has different methods for generating income will not suffer such a major impact. Likewise, there are a few currency forms that are "connected" to specific commodities, being as they are huge exporters of them, or they are associated to each other; for instance, the Australian dollar is associated with gold and the Canadian dollar is inversely associated to oil. There are additionally, currency pairs that are correlated each other, for instance presently the EUR/USD and EUR/JPY are significantly correlated with each other. In this way, for our own particular purposes, we are going to study a few indicators that add to these issues and the impact it has on them.

Interest Rates

There are two types of interest rates, nominal and real. The nominal rate is the rate for which you get compensated for the amount of cash you have in the bank. For instance, assume you purchase a 1-year bond for face value that pays 5%. You pay \$1,000 toward the start of the year and get \$1,050 toward the end of the year. But the 5% made has not been accounted for inflation. This is the point at which the actual interest rate kicks in; the actual interest rate is the inflation subtracted from the nominal rate. At this moment, in the United States, having a savings account is not lucrative because the inflation rate is bigger than the nominal rate.

Inflation

Inflation is the rate of rise on the general monetary value of all merchandise and everyday services. For instance, if the cost of going to the movies for two used to be \$20, inflation will raise that figure to \$25 over a period of time, despite the fact

that the service is the exact same one. Forex trading Inflation indicators measure the inflation levels of a particular nation's currency in a given time. Keeping in mind a nation's end goal of managing inflation, their response more often than not includes raising interest rates. This implies the particular currency in that nation rises in light of the newly assigned interest rates; this qualifies as a short-term effect that is reflected promptly in the Forex market. Before long, when the interest rates are high, this currency is then usually sold, and after that it drops once more.

Fundamental Indicators

Gross Domestic Product

This is the most used of all indicators, as it is the broadest of all of them. It incorporates each sector of the economy and it represents to the total value of the nation's production amid the period and comprises of the purchases of domestically produced goods and services by businesses, government elements and foreigners. The Gross Domestic Product (GDP) additionally has real and nominal value. The Nominal Gross Domestic Product measures the value of goods and services produced accounted for in their current costs. The Real Gross Domestic Product measures the value of goods and services provided accounted for in costs of some base year.

There are a few methods for measuring the Gross Domestic Product however by a wide margin the most generally utilized methodology

is the expenditure method where: $GDP = \text{consumption} + \text{investments} + \text{government spending} + (\text{exports} - \text{imports})$

The GDP level of various nations can be compared against another by converting over their worth in national currency either by utilizing the current currency conversion rate, where the GDP is calculated by exchange rates prevailing on the international currency market. This method provides better signs of a nation's international purchasing power and economic strength. One more method for comparison is utilizing the purchasing power parity exchange rate, whereby the Purchasing of Power Parity (PPP) of every currency with respect to a chosen standard, i.e. the U.S. dollar, ascertains the GDP. This method offers a perspective of the real expectations for everyday comforts of lesser-developed nations as it adjusts for the shortcomings of local currencies in world markets.

This is vital in trading on the grounds that is a crucial measure of economic activity. Investors closely monitor the economy since it typically directs how investments will perform. The stock market likes to see healthy economic development since that means higher corporate profits. The bond market wouldn't fret growth however is to a great degree sensitive to whether the economy is growing too rapidly because this could only lead to inflation. The GDP report contains a great deal of data, because it not only gives an idea of how the overall economy is currently performing, but it additionally enlightens investors regarding important trends in the market. Gross Domestic Product components like consumer spending, business investments, private investments, and price (inflation) indices are great indicators of future market trends. The typical impact these have is that if actual estimations are better than the

forecasted one, and then it is beneficial for the currency and the other way around.

There are 3 versions of this report, advance (first), preliminary (second) and final (third). The Advance release being the first is usually the one with the biggest effect on the market. Data is commonly released amid the last week of the month. The first or advance estimate is released amid the last week of the month following after the end of a quarter.

Unemployment Rate

The unemployment rate is a significant issue in the strength of an economy. It is essential for traders on the grounds that it acts as an indicator since it demonstrates the proportion of individuals in the workforce that are currently unemployed, however are capable and willing to work. It is somewhat hard to calculate this proportion with precision given the fact that not all individuals who are not working either want or are able to work. Also, some might work from home, be in school, be disabled or have already retired. Subsequently, those individuals are not accounted for towards this proportion.

The unemployment rate is viewed as a lagging indicator. This implies it just changes after the monetary circumstances of the country have changed. This gives traders pieces of information about future interest rates and monetary policies. A lower than anticipated unemployment rate has a tendency to raise currency values since traders trust that it could lead to higher interest rates. On the other hand, higher than anticipated unemployment rates, for the most part, leads to a lower currency since it is relied upon to lower interest rates.

There are more indicators that keep up with the latest relevant news; allowing trading session be worthwhile. There are a few variables that influence the strength of a currency in respect to others. In this way, for our own particular purposes we are going to see a few indicators that add to these issues and the outcome it has on them.

Consumer Sentiment (Michigan Index)

Consumer Sentiment otherwise called the Michigan Index (since its source is the University of Michigan) covers more than 66% of the economy, therefore traders are continuously anxious to know what consumers are up to in order to predict how the market will behave. The more confident customers are about the economy and their own assets, the higher the probability of them spending. It is anything but difficult to perceive how the index of customer sentiment offers understanding to the behavior of the economy.

There are two month to month releases, the initial and final reading, much the same as the Conference Board's Consumer Confidence Index in light of expected and current conditions. The expectations index is a part of the Conference Board's Leading Indicators index. The distinctive times released are Preliminary 10:00 ET on the second Friday of the month (information for current month) and Final 10:00 ET on the fourth Friday of the month.

Consumer Confidence

This indicator is released once every month by The Conference Board, more often than not toward the end and measures the level of a composite index based on surveyed households. An impartial level is in the range of 100 households. Figures beneath 75 are for the most part considered weak while levels above 125 are strong. A sharp drop in confidence can indicate that the economy is weakening; however the correlation between spending and confidence figures is not too precise. This is vital in trading in light of the fact that the financial confidence of consumers dictate how much they will be spending, here in the United States, it depends on each individual's cash flow and to what extent will they be consuming, which is critical.

Pessimistic consumers concerns foreign investors in the U.S. markets because it raises the likelihood of falling interest rates therefore weakening the economy, both of which are troublesome to the dollar's value. Foreign investors may sell the dollar and search for higher yields and a stronger currency. An optimistic consumer can raise interest rate and stock markets returns to levels that give a higher return in respect to different nations, which would result in an increased demand for U.S. dollars. Surveying multiple family households makes up this indicator; around five thousand on the relative level of present and future economic conditions including work availability, business conditions and general economic circumstance. Regularly if the current level is higher than the anticipated it is positive for the currency. In the event that it is opposite, it would have a negative effect the currency as previously stated.

Consumer Price Index

This indicator measures inflation as experienced by consumers in their everyday living expenses. The increase in Consumer Price Index (CPI) is the thing that the vast majority considers as the inflation rate. It is utilized by retailers as a part of predicting future price increases, by employers in calculating pay rates and by the government in deciding future cost-of-living increases for Social Security. Indications of inflation means the central bank needs to raise interest rates. The most generally utilized indicators for inflation is CPI. In the event that CPI is increasing, then it gives a central bank, for example, the Fed enough information to increase rates. Higher interest rates are considered bullish for a nation's currency.

The CPI is a measure of the change after some time in the costs paid by consumers for a market based of goods and services. These goods and services incorporate CDs, news, shelter, food and clothing. Things on which the average consumer regularly spends money on, for example, food is given more weight, or significance, in calculating the index than other items on which the average consumer spends less, for example, apparel accessories, hats, etc.

Economic assistants record the costs of more than eighty thousand goods every month in order to create a measure for the CPI. The recorded data is sent to the national office of Bureau of Labor Statistics where commodity experts, who have thorough knowledge about the specific goods or services pricing, review the data. These experts check the information for consistency and accurateness and make any needed modifications or changes.

Producer Price Index

Merchants primarily utilize the Produce Price Index (PPI) as an indicator of inflation after some time. In spite of the fact that the similarly working Consumer Price Index (CPI) is thought to be a more helpful measure of current inflation, the PPI's incorporation of goods underway makes it an important indicator of price inflation in specific industries.

One key downside of the PPI for foreign exchange market applications is that the PPI excludes all information on imported goods, making it hard to recognize the impact of one nation's market on another regarding currency prices. The report communicates prices through a percentage index of a standard level of production (as opposed to through a dollar amount), and it separates its data into three general categories: stage-of-handling, industry-based, and commodity-based. The report moreover shows changes in the index from month to month and the index change from the earlier year. The commodity-based and industry-based indices are greatly broad, permitting a high level of specificity when searching for data on a specific asset.

Current Account Balance

The Current Account Balance (CAB) is a function identifying with a nation's Balance of Payments (BOP). Essentially, it is the broadest measure of international streams of assets, goods, and services all through a nation. Hypothetically, this level ought to be zero. The CAB can strongly reflect a nation's overall economic standing. In the event that the Current Account Balance of a nation is at excess, it then shows that the economy is a net creditor to the rest of the world. Furthermore, it exhibits the amount that nation is saving instead of

spending, implying that the nation is providing many resources to different economies, and is owed money because of it.

A CAB level that is in deficit though, demonstrates that an economy that is a net debtor implying that it is spending more than it is saving and therefore is utilizing assets from different economies in order to meet its own domestic consumption and investment requirements. A nation's CAB is an approach to decide its economic activity and can be used to interpret the current degree of activity of its industries, services and capital market, and in addition to its credit or debts to other nations.

The formula utilized for obtaining the CAB is: $CAB=X-M+NY+NCT$. (Where X = Exports of goods and services, M = Imports of goods and services, NY = Net income abroad and NCT = Net current transfers.)

Trade Balance

This indicator measures the ratio of imports to exports that makes up the nation's economy. On the off chance that there are more exports, this implies there is a trade surplus and the trade balance will be positive. Then again if imports are higher, then there is a trade deficiency, and the trade balance will be negative. The significance of this indicator is clearly critical for any Forex trader in light of the fact that the data on the net exports can forecast future trends in inflation and foreign investment and can offer pieces of information to the future behavior of the currency market.

The trade balance is composed of three variables: the prices of goods, tax rates on imports or exports of goods and the exchange rate between two currency

types. This last element is fundamental to foreign exchange trading. Since trade balance depends intensely on current exchange rates, this is a key indicator for the state of a foreign asset market. For instance, this is the reason why Japan has as of late intervened such a great amount in their currency, since such a large number of individuals are buying, is making it stronger, something that Japan does not need in light of the fact that is unfavorable to their biggest source of income, their exports.

There are various measures for trade balance, however one of the main sources of data on the state of trade the U.S. is the International Trade report released month to month by the Census Bureau and the Bureau of Economic Analysis. This report is released around the third week of the month and points of interest the performance of many exported goods and services in various sectors of the economy.

Beige Book

The Beige Book is basically a summary of financial conditions. Every Federal Reserve Bank assembles data on their current economic condition in its District through reports from Branch directors, Banks and meetings with key economists, businessmen, market experts, and different sources. It summarizes this data by District and sector. This report permits outsiders to realize what the Fed governors are looking at as they plan for their up and coming Federal Open Market Committee meeting.

The Fed utilizes this report, alongside different indicators, to decide interest rate policy at FOMC meetings. The Beige Book is viewed as an important tool, acting

basically as a gauge on the overall strength of the economy, and it is believed that once in a while it can have the ability to move market trends if the findings represent a noteworthy deviation from current analysts' forecasts. In the event that the Beige Book depicts inflationary pressures, the Fed might raise interest rates, which is bullish on the dollar. In the event that the Beige Book depicts recessionary conditions, the Fed might bring down interest rates, which is bearish on the dollar. This book is released eight times a year.

Durable Goods

Measures demand for U.S. manufactured durable goods, from both domestic and foreign sources. At the point when the index is increasing, it suggests demand is becoming stronger, which will most likely result in rising production and therefore creating more jobs. A falling index suggests the inverse. The durable goods orders reports serves to precisely measure the dollar volume of all orders, shipments, and unfilled requests for the previous month. For this reason, durable goods are characterized as those goods with an expected lifespan of three years or more.

This report is prominent for its narrow category of non-defense capital goods which tend to reflect the GDP category Producers' Durable Equipment (PDE) where shipments of nondefense goods are a good proxy for PDE in the present quarter, while giving a sign of PDE growth in the coming quarters. This report is released by the Census Bureau of the Department of Commerce around the 26th of the month at 8:30am eastern time for information of the previous month.

Retail Sales

This is an assessment of the total sales of good by all retail establishments in the U.S. for the month earlier of the release of the report. Information is presented in nominal dollars. Be that as it may, the information is adjusted for seasonal, holiday and trading day changes between the months of the year.

The utilization of the Retail Sales report in trading is clear, because the report gives to great degree specific information about which industries and commodities consumers are spending the vast majority of their money on. In any case, one significant downside of the report is that it just reflects sales prices without considering inflation of certain volatile industries (gas and different energies specifically.) The report also does not give any information on service industry sales, making the Personal Income and Spending report more valuable in this aspect. Still, traders consider the Retail Sales report a standout amongst many and consider it one of the most useful economic indicators, with an extensive variety of utilizations for different asset markets.

This indicator is essential in light of the fact that the Personal Consumption Expenditures (PCE) speaks to around 66% of the GDP. By observing retail sales, policy makers can make an assessment of the growth of PCE for present and future quarters. The reports' source is the U.S. Division of Commerce and it is released month to month.

Personal Consumption Expenditures Price Index

Individual Consumption Expenditure, or PCE, is an inflation index like the Consumer Price Index. In the United States, the Bureau of Economic Analysis of

the Department of Commerce releases it and it is the ideal gage of inflation used by the Federal Reserve.

ISM Manufacturing Index

The ISM Manufacturing Index is utilized as an economic indicator. It is believed that this survey is essential in figuring out what the market is probably going to do, and the Institute for Supply Management distributes it, on a month-to-month premise. The report will demonstrate data from the earlier month's recorded information, and is released on the first business day after the end of the month.

This indicator gives subtle information about the manufacturing part of the economy, and it is therefore viewed as a solid indicator of the economy's development. It is the first report of the month, as far as economic indicators go, which is why it should have a more significant attention and benefit to look into. The survey deals particularly with the manufacturing industry in the nation. ISM gives an extensive range of different reports also that help determine risk in the market at any given time.

Industrial Production and Capacity Utilization

This indicator influences both the inflation and the GDP side of the economy, a reason why it does is because the Industrial Production and Capacity Utilization (IPCU) is a measure of economic activity, released on a month to month premise by the United States Federal Reserve. The IPCU report for every month contains information for earlier months (for instance, December's report releases data for November) about the total amount of U.S. industrial production

for that month, expressed as a percentage of the gross production for a past baseline year. The report also gives data about percentage changes from month to month and year to year, and a detailed analysis of production by industry grouping, with an emphasis on mining, utilities and manufacturing. The information in the report depends on employment records that detail the aggregate hours worked by the industrial-sector representatives.

The report additionally incorporates a measure of capacity utilization, which means the percent ratio of actual production to potential production. The report presents information about average capacity over various years, a record of percent change in capacity from month to month, and a breakdown of capacity measures by industry and by stage of fulfillment from rough to finalized products/goods.

Traders consider the IPCU report important as a gage for the future performance of assets in the marketplace. As a result of this, the report can likewise work as a trigger to increase buying or selling pressure in certain industries. A capacity utilization percent of 85% or more can be viewed as a sign for inevitable inflation, yet the characteristic struggle of measuring industrial capacity suggests this measure shouldn't be solely depended on to foresee market behavior.

This is an index intended to gage changes in the level of output in the industrial sector of the economy. The index is gathered by both industry such as manufacturing, mining, and utilities; and raw materials and products/goods such as consumer goods, business equipment, and intermediate goods.

Chapter 5: Technical Analysis

Technical analysis is known as the approach and methodology in which a trader interprets the market in order to determine price trend. A trader can study previous price movement to determine future market prices because it is believed that the market tends to repeat itself. This means if a price level has been held as support or resistance in the past, traders will recall this level and base their trades using this knowledge. Along these lines you can find possible directions and therefore trends for price level by looking in the past for related patterns.

An extremely well known approach to determine trends is by focusing on the highs and lows in the charts. A peak is interpreted, as the exchange rate's highest value in a predetermined timeframe and a trough is the lowest value taken by the price on the same timeframe. Trends are set up by numerous peaks or through going the same direction in the chart. Having trendlines aids the trader make a more informed decision on whether to go long or short on a currency price. An uptrend signals to buy, a downtrend proposes to sell. Reversals of a trend are also imperative while studying the market. While local lows are known as support levels, local highs are known as resistance levels. In the event that the price touches an uptrend resistance level and does not goes past it, it is an unmistakable sign of reversal. But, if the price breaks through the resistance level then there is even a stronger possibility for reversal to happen. This behavior can also be applied to downtrends and support levels.

The Forex market offers a wide range of technical indicators that are accessible to traders in all platforms. Technical indicators mainly consist of a series of data points used to anticipate movements in currency prices. The indicators that were relevant to this case study were: Fibonacci Numbers, Bollinger Bands, Volatility, PTS, support and resistance, moving average, exponential moving average.

Technical Indicators

Support and Resistance

These indicators are levels that demonstrate when prices are likely to turn around. With practice, you are able to tell when prices are likely to reverse when there is a bounce on the resistance or the support levels. For the most part, the highest price reached in a certain timeframe is the resistance and the lowest price reached is the support level. One important aspect of support and resistance indicators is that the all the more repeatedly the current price tests such level without actually touching or breaking it, demonstrates that the region of support or resistance is exceptionally pronounced. Likewise, when the current price breaks through resistance, it could imply that the resistance is now the support. At the point when the price breaks through a support or resistance level, the strength of it relies on how the support or resistance levels have been holding up.

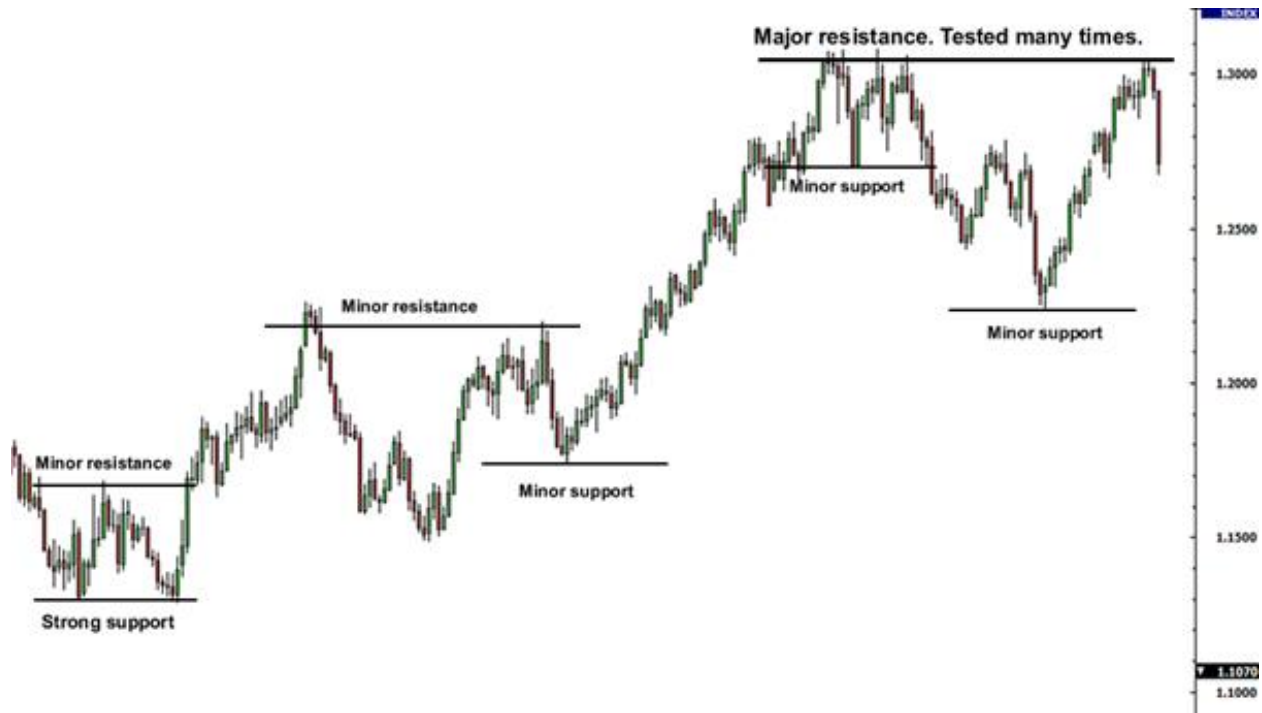


Figure 1: Support and Resistance Model examples in Forex²¹

Simple Moving Averages

Computing the average price of a security over a specific number of periods forms a simple moving average. Most moving averages are based on closing prices. A 5-day simple moving average is the five-day sum of closing prices divided by five. As its name implies, a moving average is an average that moves. Old data is dropped as new data comes available. This causes the average to move along the time scale.

²¹ <http://www.babypips.com/school/elementary/support-and-resistance-levels/support-and-resistance.html>

Exponential Moving Averages

Because simple moving averages are not too reliable when it comes to the representation of a noteworthy trend, mainly because of the presence of sudden spikes, you can utilize Exponential Moving Average (EMA) instead. The EMA aids in clearing the spikes as it puts more weight into calculation in the latest days. It likewise reacts quicker than the Simple Moving Average. The most ideal approach to utilize Moving Averages indicators is to plot distinctive sorts so you can see both the short and long term development of the market. The following table shows the pros and cons for SMA and EMA:

Table 2: Pros and Cons for SMA and EMA²²

	SMA	EMA
Pros	Displays a smooth chart which eliminates most fakeouts.	Quick Moving and is good at showing recent price swings.
Cons	Slow moving, which may cause a lag in buying and selling signals	More prone to cause fakeouts and give errant signals.

²² <http://www.babypips.com/school/elementary/moving-averages/sma-vs-ema.html>



Figure 2: EMA30 vs. SMA30 graphical representation²³

Volatility

There are several different volatility indicators. Even so, main function of a volatility indicator is to measure the variation of price or currency over a specific period of time. Large increases in prices increase the volatility, while low fluctuations have a low volatility. Fluctuations in volatility are normal for a currency pair, however can demonstrate unpredictability. In Forex, seeing your currency-pair increase in value with a high volatility rate is a good sign. However, it can also be very worrying because a high volatility could result in a very quick collapse.

²³ <http://www.babypips.com/school/elementary/moving-averages/exponential-moving-average.html>



Figure 3: Volatility Indicators Examples (Daily FX)²⁴

Above is an image of a volatility indicator from the dailyfx news (Stanley 2014). As you can see, volatility is a derivative of price. Instead of focusing on the increase, it focuses on the growth rate of the current price or exchange. Generally, high levels of volatility expose traders to more risk than low volatility. In exchange, there can be higher gains as prices change dramatically. For experienced investors, it can be an opportunity to quickly gain money. However, for may not apply for new traders because it can stand as an even greater risk for them.

Bollinger Bands

Bollinger Bands is a type of indicator that attempts to predict the future movements of the market by using past history. The main use of the Bollinger

²⁴https://www.dailyfx.com/forex/education/trading_tips/daily_trading_lesson/2014/08/12/Measuring-Volatility.html

band indicator is to tell whether the market is moving fast or slow and stable. It uses the concept of volatility and displays the appropriate trend lines so that investors can understand it easier. The method uses a lot of mathematical formulas; fortunately, TradeStation can implement this with any Forex currency pair automatically.



Figure 4: Bollinger Band Strategy Example (Babypips 2015)²⁵

The Bollinger Band strategy follows a set of rules. The price tends to return to the middle of the bands. When the value is slow, the bands are close together. If the price moves up, the bands spread apart. Lastly, when the bands “squeeze” together, it usually means that a breakout will occur soon. This event is known as the Bollinger Squeeze. The focus of the indicator is mostly predicting the moment the market changes from stable to high change, and which direction the change will take place in.

²⁵ <http://www.babypips.com/school/elementary/common-chart-indicators/bollinger-bands.html>

Keltner Channel²⁶

Keltner Channel (KC) is volatility-based envelope set above and below exponential moving average. It is mainly used to measure the market trend and signal the possible price breakout. Although multiple variations can be used to calculate KC, exponential moving average is generally used to construct the midline. The channel distance is calculated by multiplying a constant, which is normally set as 1.5, with the Average True Range Values over a specific time period. Then, the upper band and lower band is set by plus or subtract channel distance from midline. The buy signals are usually generated when the price closes above upper band of Keltner Channel and the sell signals are usually generated when the price closes below the Lower Band.

²⁶ Keltner Channel. (n.d.). Retrieved January 1st, 2016, from http://stockcharts.com/school/doku.php?id=chart_school:technical_indicators:%20Keltner_channels

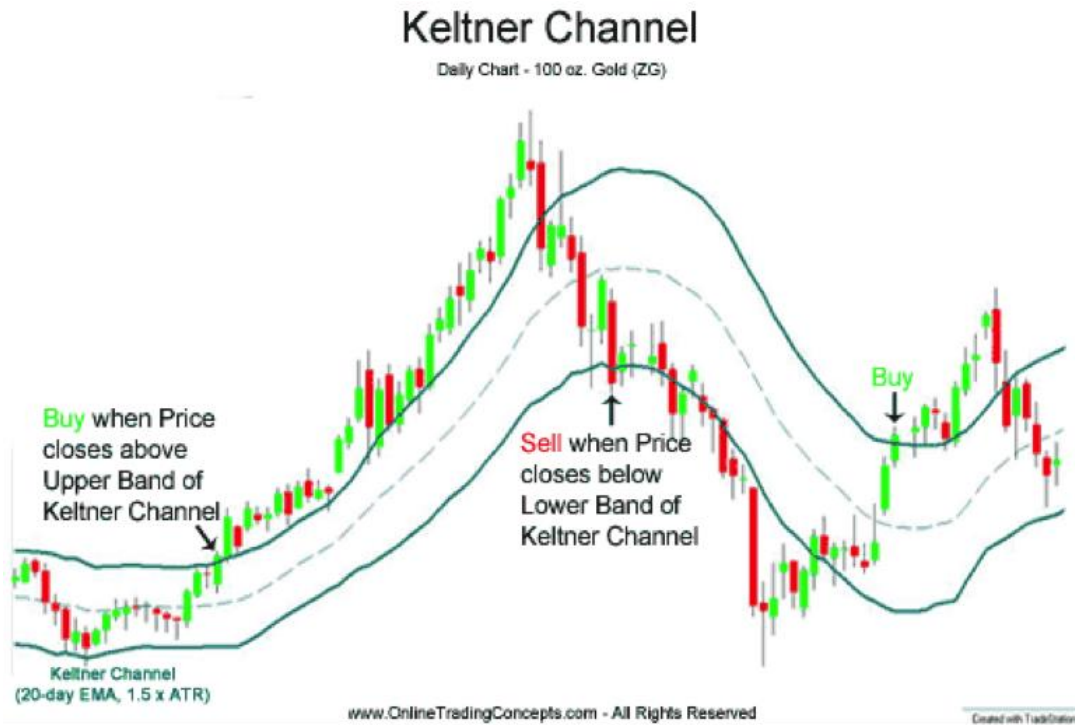


Figure 5: Keltner Channel (20-day EMA, 1.5 x ATR)²⁷

Relative Strength Index

Relative Strength Index (RSI) is a technical momentum indicator used in financial market to measure velocity and magnitude of directional price movement. It represents data graphically by oscillating between 0 and 100. The indicator is calculated using the average gains and losses of an asset over a specified time period, which is usually set as 14 periods. The following formula is used to calculate RSI:

²⁷ Keltner Channel. (n.d.). Retrieved from <http://www.onlinetradingconcepts.com/TechnicalAnalysis/KeltnerChannel.html>

RSI = $100 - 100 / (1 + RS)$ where RS is the average of x days' up closes/the average of x days' down closes.²⁸ (Blystone)

The most basic application of RSI is used to identify areas that are potential overbought and oversold. Normally, RSI above 70 is interpreted as indicating overbought situations and is seen to be a bearish indicator. Conversely, RSI below 30 is interpreted as indicating oversold situations and is seen to be a bullish indicator.



Figure 6: RSI Overbought and Oversold conditions²⁹

²⁸ Blystone, D. (n.d.) Overbought Or Oversold? Use The Relative Strength Index To Find Out. Retrieved April 24, 2016 from <http://www.investopedia.com/articles/active-trading/042114/overbought-or-oversold-use-relative-strength-index-find-out.asp>

Average True Range Values³⁰

The average true range (ATR) is a technical analysis volatility indicator introduced by Welles Wilder in his book: *New Concepts in Technical Trading Systems*. Wilder started with a concept called True Range (TR), which is defined as the greatest of the following:

1. Current High less the current Low
2. Absolute value of current High less the previous Close
3. Absolute value of current Low less the previous Close (absolute value)

The average true range (ATR) is an exponential moving average of the true range. Because it is based on TR, which is all positive number, ATR is always a positive number and reflects the volatility as an absolute level.

²⁹ <http://www.investopedia.com/articles/active-trading/042114/overbought-or-oversold-use-relative-strength-index-find-out.asp>

³⁰ Average True Range (ATR).(n.d.).Retrieved March 1st, 2016 from http://stockcharts.com/school/doku.php?id=chart_school:technical_indicators:average_true_range_atr

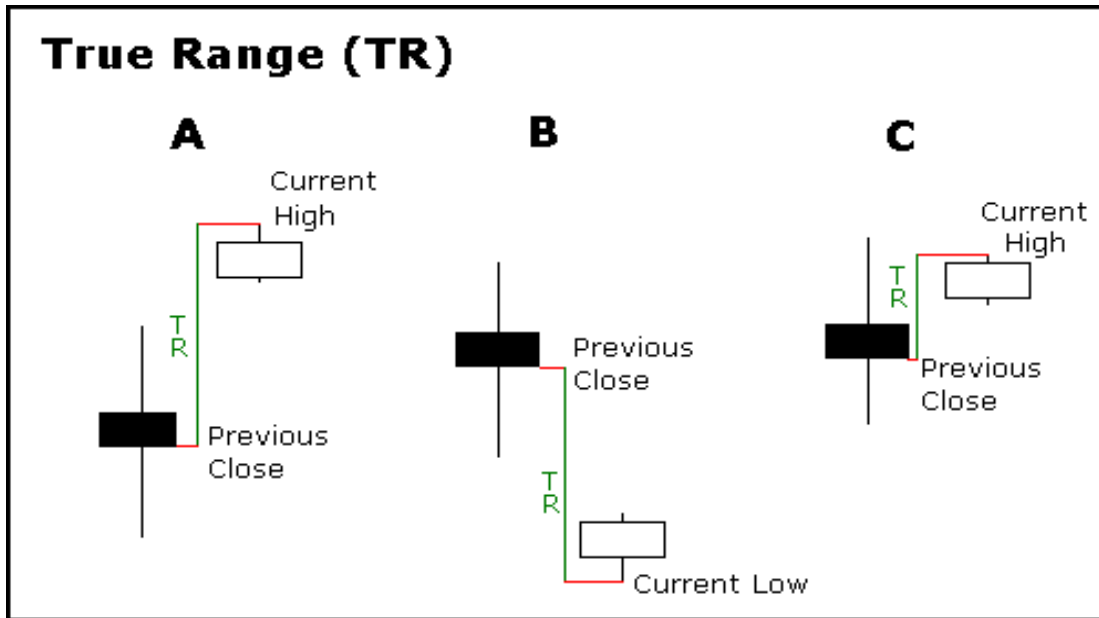


Figure 7: True Range Strategy Example³¹

Average Directional Index

The average directional index (ADX) is a technical analysis indicator to measure the strength of prevailing trend and whether the movement exists in the market. It is calculated based on the moving average of price ranging expansion over a given period of time. It is non-directional and quantifies trend strength by rising in both uptrends and downtrends.³² (Schaap)

ADX values above 25 suggest the trend's strength is strong enough for trend trading strategies and ADX values below 20 suggest no trend is present.

³¹ Average True Range (ATR).(n.d.).Retrieved March 1st, 2016 from http://stockcharts.com/school/doku.php?id=chart_school:technical_indicators:average_true_range_atr

³²Schaap,C.(n.d.) ADX: The Trend Strength Indicator. Retrieved April 24, 2016 from <http://www.investopedia.com/articles/trading/07/adx-trend-indicator.asp>

ADX values between 20 and 25 are the gray zone that indicates some trend are emerged.³³

³³ Average Directional Index(ADX).(n.d.). Retrieved February 1st, 2016 from http://stockcharts.com/school/doku.php?id=chart_school:technical_indicators:average_directional_index_adx

Chapter 6: TradeStation

TradeStation is a professional electronic trading platform, trading software and online financial brokerage. It provides extensively functionalities for finding trading opportunities, analyze market, executing trades and monitoring positions. Although it comes with comprehensive proprietary trading analysis tools such as predefined strategy components and indicators, individuals can modify the existing indicators and strategies as well as build and customize their own analysis tools using EasyLanguage, which is the programming language that drives all of analysis in TradeStation.³⁴

Individuals can also access a large number of TradeStation compatible products developed by independent third parties through TradeStation's TradingAPP, as well as participate discussion and get ideas about strategies, money management and technical analysis on TradeStation discussion forums.³⁵ Our team chooses TradeStation from various trading platform because it is relatively easier to learn, it supplies sufficient functionalities for our research and it is free.

³⁴ <http://www.tradestation.com/>

³⁵ TradeStation. (n.d.). Retrieved March, 2016 from <https://en.wikipedia.org/wiki/TradeStation>

Developing a Trading System

Trading Sessions

Forex market opens 24 hours a day, but market doesn't active for whole day.

There are times when price action is consistently volatile and periods when it is muted. Moreover, different currency pairs exhibit varying activity over certain times of the trading day due to the general demographic of those market participants who are online at the time. ³⁶(Kicklighter, para1)

Therefore, it is important for traders to choose the right trading sessions to fit their strategies and trading styles.

Trading sessions can be divided into four major ones: the Sydney session, the Tokyo session, the London session and the New York Session. The actual open and close hours of those sessions are based on local business hours which could change between summer and winter.

A market participant must determine what kind of volatility will work best with their personality and trading style firstly. If more substantial price action is desired, trading the session overlaps or typical economic release times may be the preferable option. If high volatility is desired, a trader should find a time frames

³⁶ Kicklighter ,J. (n.d.).The Forex Three-Session System. Retrieved March 19, 2016 from <http://www.investopedia.com/articles/forex/08/3-market-system.asp>

that are most active for the pair of currency he or she would like to trade.³⁷
(Kiclighter)

Position Sizing

Position sizing is used to set the correct amount of unit to trade in market.

Determining the appropriate position sizing has positive impact on trading result. Position sizing reflects the risk involved in trade and is crucial to be used for risk management. It is important to take trader's account size and risk tolerance into consideration to calculate the position size. More specifically, traders need to know their stop levels and the percentages or dollar amounts they are willing to risk in order to determine the right position size.³⁸ (Mitchell)

Set up

The Set-Up refers to the condition or set of conditions that are determine if the market is preferable before actually trading. It is the indicator or a group of indicators that make traders aware a trading is in the making but not actually get traders into the market.³⁹ (Wright, 1998, p.44)

Entry Conditions

³⁷ Kicklighter ,J. (n.d.).The Forex Three-Session System. Retrieved March 19, 2016 from <http://www.investopedia.com/articles/forex/08/3-market-system.asp>

³⁸ Mitchell,C. (n.d.) Optimal Position Size Reduces Risk. Retrieved March 19, 2016 from <http://www.investopedia.com/articles/trading/09/determine-position-size.asp>

³⁹ Wright,C.(1998). *Trading as a Business*. Charlie F. Wright

Entry conditions are often combinations of trade filters and trade triggers. Trade filters identify set up condition. They generally used to check if current market is favorable by the system, but doesn't actually prompt any trade. Trade triggers are actual conditions that define when a trade will be made. Trade filters should occur before trade triggers. Once the market passes through the filter, the trade triggers will decide what exactly trader need to do in that market.

Exit

Exit rules used to close out positions once certain conditions are satisfied. As soon as a trade is entered, exit rules should be considered to exit the trade. Profit target and stop loss points are prevalent used in designing exit strategies to minimum risk and eliminating emotion effect.

Backtesting

Backtesting refers to applying a designed system on prior time periods to test the performance of the system during that specific time periods. Traders can customize the time period and currency pairs used to do testing. Testing strategies over historical data before real-time trading beginning is crucial to optimize traders' strategies. Although it is possible that a strategy perform well in Backtesting but is not reliable in real time trading, it has positive impact on minimizing the risk of choosing a bad strategy. The TradeStation allows trades to test their self designed strategies against the historical data over a specific time period and get the report which summarises the implemented strategy's performance.

Manual Trading vs. Automated Trading

Manual trading is the traditional trading approach that traders analyze the market and managing trades manually based on their own observation. Because human being performs manual trading, its strength and limitations are inherited from human attributes.

Manual trading is more reliable to macroeconomic events or shifts in economic climates and trends. Human can make more flexible decisions when trading and consider more psychology factors when analyze market which can't be predicted by computers. However, human's emotion including fear and greed may also cause bad decisions.⁴⁰ ("The Advantages", 2014)

Autotrading is a trading strategy where buy and sell orders are placed automatically depending on a designed system or program. Individuals need to establish specific rules for both trade entries and exits, and computer automatically executes trades once the conditions are satisfied.

According to Folger, automated trading system has various advantages including minimizing emotions, ability to backtest, preserving discipline, achieving consistency, improving order entry speed and diversify trading. Strictly following certain criteria minimize the negative effects caused by traders' fear or greed when it comes volatile market or a sequence of loss. Computer is more sensitive to detect certain conditions and responds quickly to market than human do. It

⁴⁰ The Advantages and Disadvantages of Manual and Automated Trading. (2014). *The Koala Recommends*. Retrieved from <http://thegeekknows.com/2014/09/advantages-disadvantages-manual-automated-trading.html>

also saves lots of time to staring at trade alerts and is able to manage several investment newsletters simultaneously to avoid alerts or exist signals missing. However, Folger also mentions some downfalls and realities of automated trading system. Although strategies perform great on back-testing, it is possible for it to perform terribly in real market because of over-optimization and curve fitting. Incorrectly assumption will make strategies not reliable in a live market. Another small disadvantage is automated trading depending on Internet. Thus, once the Internet connection is lost, an order can't be sent to market.⁴¹ (Folger)

TradeStation provides sufficient functionalities for both manual and auto traders. For manual traders, TradeStation's order bar and quick trade bar are effective, fast and easy to use to tracking profit and loss. For auto traders, TradeStation allows individuals to create their own strategies in EasyLanguage and back test strategies against customized period of historical market data before real trading to test strategies' performances. Then individuals can automate the real-time monitoring and execution of strategies through TradeStation.

Because both manual trading and automated trading have its strengths and limitations, our team decides to use both approaches for our project to optimize our result. Thus, two group members focus on doing manual trading while other two members focusing on automated trading. We hope we can get the optimal result through this combination.

⁴¹ Folger, J. (n.d.) The Pros And Cons Of Automated Trading Systems. Retrieved from <http://www.investopedia.com/articles/trading/11/automated-trading-systems.asp>

Analyze the Markets

Chart Analysis⁴²

TradeStation offers multiple chart types. Our team members mostly use candlestick charts to analyze market. Each candlestick displays the market's open price, highest price, lowest price and closing price for a specifically time period.

The body of candlestick represents the range between the market open price and the market close price. The hollow candlestick body indicates the bullish market where the close price is higher than the open price. Conversely, the solid candlestick body indicates the bearish market where the close price is lower than the open price. The thin line above the candlestick body represents the highest price and the thin line below the candlestick body represents the lowest price.

In TradeStation, green indicates a hollow candlestick body that current bar is higher than the previous bar, red indicates a filled candlestick body that current bar is lower than the previous bar and grey indicates no change from previous to current bar.

⁴² Candlestick Chart. (n.d.). Retrieved March 19, 2016 from http://help.tradestation.com/08_08/tradestationhelp/charting/candlestick_chart.htm

Chapter 7: Methodology

There are many characteristics and skills required by traders in order for them to be successful in the financial markets. The ability to understand the global economies and financial market, and the ability to determine the direction of the trend are important for the traders to win in the money war.

Background Research (Market)

The first step of this project is to learn the fundamentals of the foreign exchange market. As beginners to the financial market, the group decided to focus on some world's major currencies and their respective economies. The members kept reading the events reports and news to understand the national economy relative to other countries and adjust the corresponding trading strategies.

Design (Technical and Fundamental Analysis)

With the understanding of the market, the group learned different analysis techniques to construct the trading system. These techniques refer to two different methodologies used for researching and forecasting the future growth trends of currency pairs.

Fundamental analysis is a method of evaluating securities by attempting to measure the intrinsic value of a stock. Fundamental analysts study everything from the overall economy and industry conditions to the financial condition and management of companies.

Technical analysis is the evaluation of securities by means of studying statistics generated by market activity, such as past prices and volume. Technical analysts do not attempt to measure a security's intrinsic value but instead use stock charts to identify patterns and trends that may suggest what a stock will do in the future.

Optimization

One crucial process in strategy development is optimization. After specific criteria are defined, TradeStation has the functionality to search for optimum parameters by testing a range of combinations of inputs over a selected time period and finds the best values corresponding to the strategy performance based on the historical data. Our project primarily uses Walk Forward Optimization to fit the parameters with previous data. This method will reduce the possibility of overfitting and underfitting.

Testing and Evaluation

After the optimization, further tests are needed to ensure that the strategy works not only on the back-test interval. Choosing a data set right after utilized examples is reasonable to test overfitting parameters. After the strategy is fully developed, it is important to evaluate the performance of the strategy and take risk management into consideration. Comprehensive strategy evaluation helps us make rational decisions when trading.

Chapter 8: Results and Discussion

Any trading system, whether based on a technical or fundamental approach (or in most cases, a combination of both), whether trading manually or automated, must have an overall target, a specific market to trade, a specific time frame over which trades will be made. Also, relevant buy/sell rules, in addition risk management, system monitoring techniques and asset allocation rules must be carefully executed. These components must be tested all together and should complement each other in order to make up a trading system that could be utilized to reach the profits targeted.

The group chose to individualize the project objective by utilizing their own particular system for Forex trading, and to provide the reader with the tools needed to succeed by taking in the basics through the background research provided, and later utilizing the system of preference. Every group member was given a simulation account with the sum of \$100,000 to start with.

Ziyan Ding's RangeAndTrend System

Description

Ziyan has developed an automated trading strategy for Forex, which is suitable for both trending and ranging market. It is primarily used on trading USD/JPY on 5 minutes bar. The core ideology behind the system is based on the Triple Exponential Moving Average (TEMA), Keltner Channels (KC) and Relative Strength Index (RSI). Ziyan manipulated those commonly used indicators in a unique way to combine their signals in order to generate more accurate prediction and be profitable in a more complicated market environment.

Market Analysis

Analyzing the market environment is an important process before developing specific strategy. One crucial factor to consider is whether it is a ranging or trending market. Average Directional Index (ADX) is a useful indicator to measure the market trend strength. Ziyan chose ADX over other direction indicators because ADX is non-directional that registers trend strength no matter the price is trending up or down. Since the direction doesn't affect her analysis here, it is better to have the indicator qualifying the strength always as positive numbers.

Ziyan created EasyLanguage code to accumulate the data from April 20, 2015 to April 18, 2016 over 5 minute bars and used Excel to analyze the data.

```

{Ziyan Ding}
{This code is used to accumulate the data for ADX}
inputs:
  Price(Close),
  ADXLength(14);

variables:
  FileName(" ");

Plot1(ADX(ADXLength), "ADX");

If Currentbar = 1 then Print(File("C:\ADXData\ADXData.txt"), "Date-",";", "Time-",";", "ADX-");
Print(File("C:\ADXData\ADXData.txt"), ELDateToString(Date), ":", "Time, ":", "Plot1:3:2);

```

Figure 8: Code to get ADX values in specific period

There are totally 74306 dates over this one-year period and the distribution table and graph are stated below.

ADX	Number of Dates	Percentage
<=20	28615	38.51%
20-25	14826	19.95%
25+	30896	41.54%

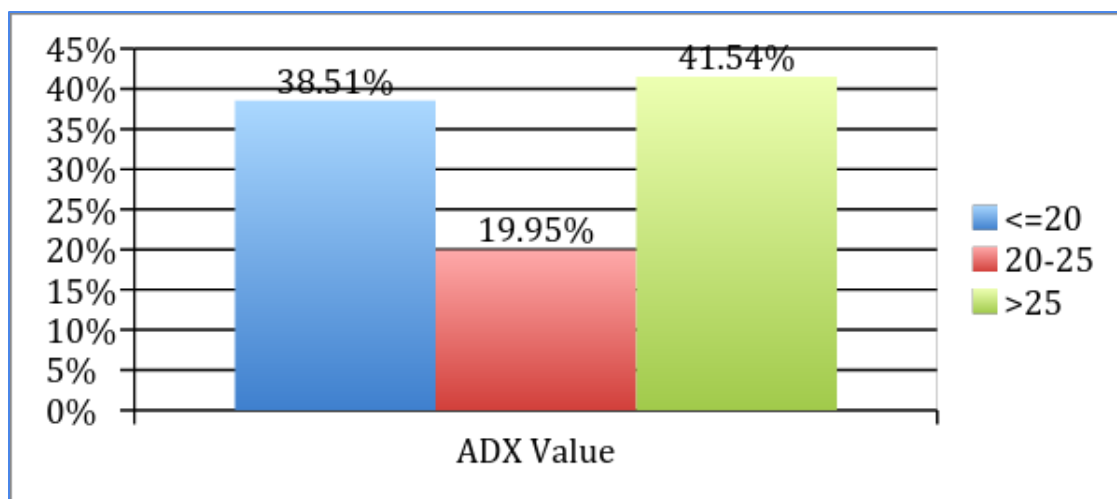


Figure 9: ADX Values Distribution

ADX below 20 suggests that no trend is present and ADX above 25 guarantees a strong price trending. ADX in range 20-25 is usually considered as a gray zone that indicates a trend is emerging. Above two figures shows that 41.54% dates ensuring trending and 38.51% dates ensuring ranging. The considerable and similar percentages of both ADX less than 20 and ADX larger than 25 indicates that both trending and ranging market features take important roles in this currency. Therefore, a strategy profitable in both trending and ranging market is more suitable for this currency.

Indicators Selection

Three commonly used indicators, Keltner Channel (KC), Triple Exponential Moving Average (TEMA) and Relative Strength Index (RSI), were used to build the system. Selecting those indicators among other indicators serving similar purpose is a deliberate decision.

To track the market trend, Keltner Channel (KC) and Bollinger Bands share the similar functionality. However, the strategy is built with KC rather than Bollinger Bands for three reasons. First, Keltner Channels are smoother than Bollinger Bands because the width of Bollinger Bands is based on standard deviation, which is more volatile than the Average True Range (ATR). Secondly, Keltner Channel uses exponential moving average and it is more sensitive than the simple moving average used by Bollinger Bands. Thirdly, Keltner Channel usually generates more sell and buy signals, which fit Ziyan's trading style better. The channel distance is set by the multiplication of ATR and a constant. The constant number was originally set as 1.5 and the ATR was calculated on 14 time periods.

Although KC could be used to detect both price breakout and price trend, it will be mainly used for trading trend in this strategy. Restricting the indicator to serving one purpose develop a clear logic and increase the accuracy and the sensitivity to identify either trading trend or range. Other indicators will be introduced to trade range.

TEMA was also used to track market trends. EMA weighted the recent data more and responds more quickly to price changes. Therefore, it provides an earlier indication about future price movement. Because this strategy is developed based on 5 minutes bars, where rapid responses are necessary and crucial, EMA performs much better than simple moving average. Moreover, USD/JPY market is consists of both ranging and trending markets' features. The decision about trading trend or range should be made more carefully. Because the features of EMA's rapid response and KC's large number of signals generations, combining them together will generate more accurate signals and avoid false ones.

RSI is mainly used to trade range and generates the buy or sell signals once the current RSI values crosses over the overbought level or crosses under the oversold levels. Its sensitivity depends on the length of periods used to calculate the moving average, which is default set as 14 periods. The overbought level is set as 70 while the oversold level is set as 30. Default values are used firstly to develop the strategy and test that the strategy is developed in right direction. Later, during the optimization process, the length used to calculate moving averages and both overbought and oversold levels are reset to interact less with the market when it is actually trending.

Entry and Exit Rules

Long

Setup/Entry

There are two situations to enter the market. The first one is used to trade range, marked entry as "Range LE". The second one is used to trade trend, marked entry as "Trend LE".

1. Enter when Relative Strength Index (RSI) condition is satisfied.
 - a. The RSI value is below RSIOverSold value.
2. Enter when both Keltner Channel and Triple Exponential Moving Average conditions are satisfied and RSI condition is not satisfied.
 - a. Current price crosses over the Keltner Channel's UpperBand.
 - b. Current price is above FastAvg and FastAvg is above MedAvg and MedAvg is above SlowAvg.

Exit

There are two situations to exit the market. The first one is used to trade trend and the second one is used to trade range.

1. If current entry in market is "Trend LE", exit the market if the current price is below the average price.
2. If current entry in market is "Range LE", exit the market if the current price is above the average price.

Short

Setup/Entry

There are two situations to enter the market. First one is for trading trend “Range SE” while the second one is for trading range “Trend LE”.

1. Enter when RSI condition is satisfied.
 - a. Current RSI value is above RSIOverBought value.
2. Enter when both Keltner Channel and Triple Exponential Moving Average conditions are satisfied and RSI condition is not satisfied.
 - a. Current price cross under the Keltner Channel's LowerBand.
 - b. Current price is above FastAvg and FastAvg is above MedAvg and MedAvg is above SlowAvg.

Exit

Two situations are separately for trading trend and range.

1. If current entry in market is “Trend SE”, buy to cover if current price is above the moving average.
2. If current entry in market is “Range SE”, buy to cover if current price is below the moving average.

Using average price as exiting line instead of upper or lower KC channel lines will somehow reduce the profits, but in other way, it also reduces the risk of losing more money. Since the market is mixed with trending and ranging market features, the trading environment is more complicated and it is safer to reduce

the risk first. Moreover, exponential moving average is more sensitive detect the loss than simple average.

Flow Chart

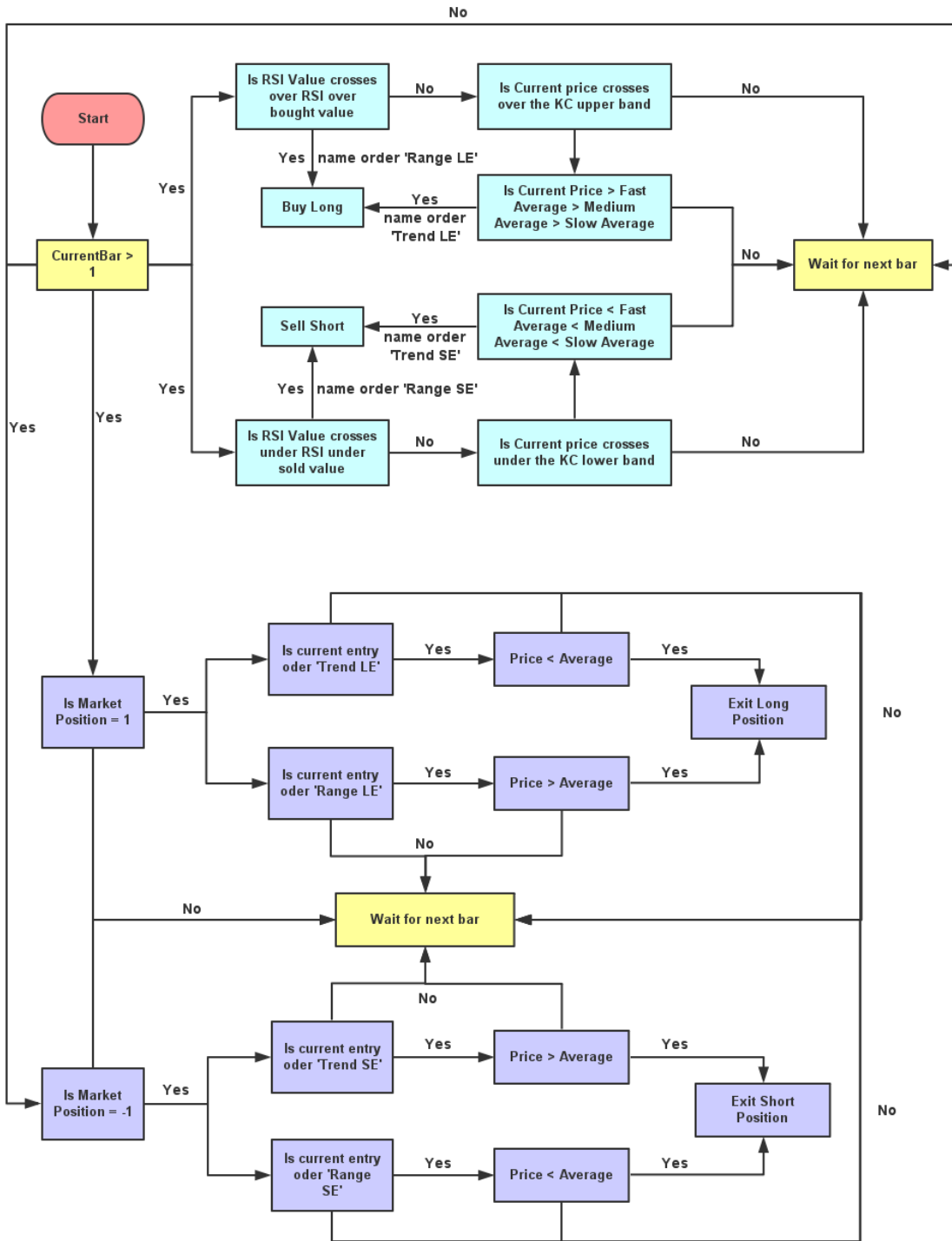


Figure 10: Flowchart of Ziyan's Range and Trend System

Strategy's Code

See Appendix 1.

Optimization

There is no strategy that works forever. Optimizing the strategy periodically is an important process to capture the latest market information and keep the strategy fitting the current market environment.

One of the most challenge problems in optimization is curve fitting. Testing in small groups is one way to avoid the probabilities that skew the testing result to give an inflated profitable result, which is achieved from over-optimized, curve fitting system that describes random noise and error. Ziyan grouped the inputs based on the indicators they served. Three groups are showed below.

1. Keltner Channel Group
 - a. Length: Time period to calculate EMA and true average value
 - b. NumATRs: The constant used to calculate the channel distance
2. TEMA Group
 - a. FastLength, MedLength, SlowLength: Three time periods used to calculate the EMA.
3. RSI Group
 - a. RsiLength: Time period used to calculate RSI
 - b. RsiOverBought: Overbought level
 - c. RsiOverSold: Oversold level

Moreover, Ziyang avoided testing and retesting all system inputs in various ranges of values and combinations. Creating a better and better hypothesis based on such retesting will dramatically increase the profit, but it also causes an over-optimized system that won't utilize the real underlying relation in real trades.

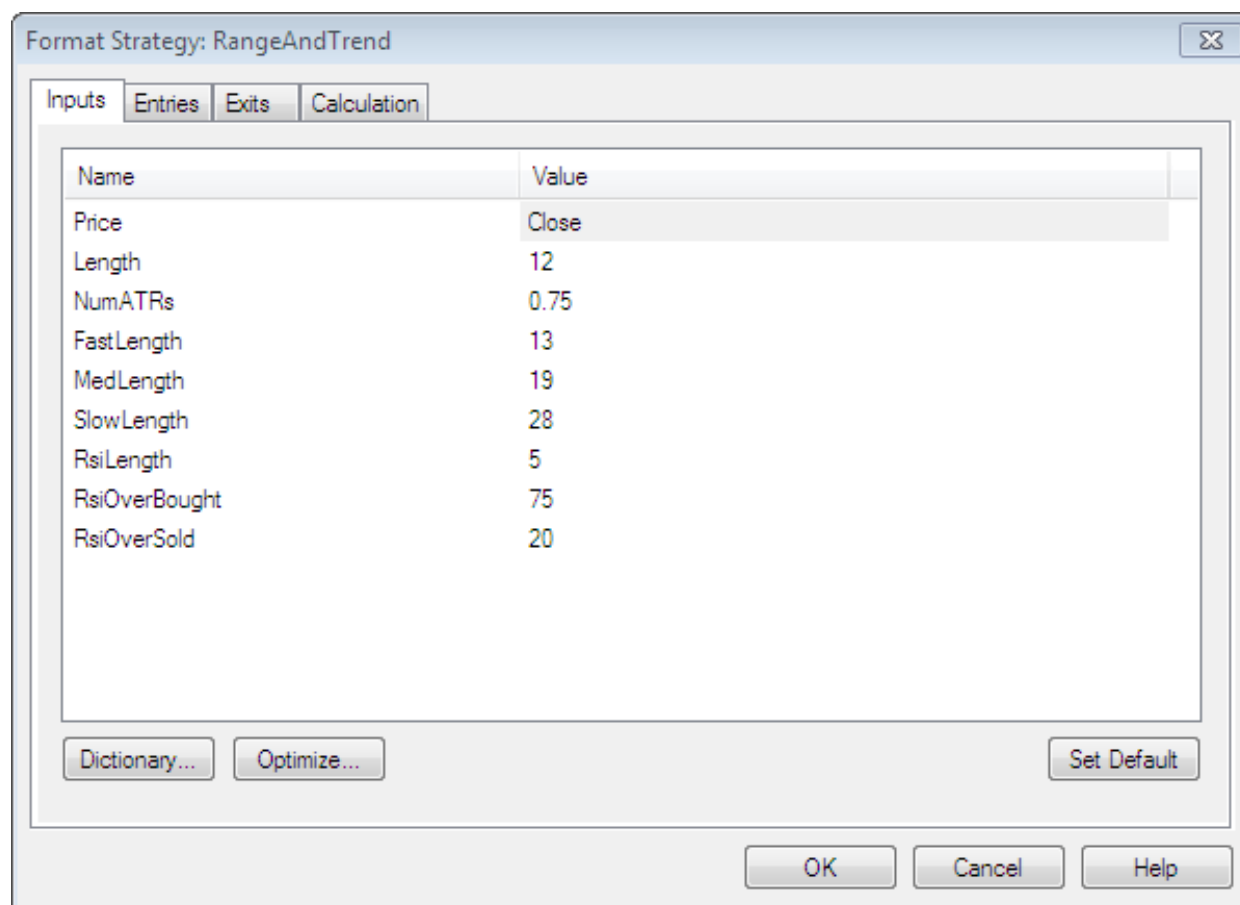


Figure 11: Inputs Value After Optimization

After this optimization, the system identifies the timing to trade trend or range more accurately. All inputs need to be subtly optimized to gain profits and take advantages in this mixed trending and ranging market environment rather than making wrong decision in both cases.

Risk Management

Ziyan imported the traditional stop loss and profit target strategies, which are predefined in TradeStation, for risk management. She found the optimal inputs through walk forward optimization process for both stop loss and profit target amounts, which are 0.499 and 0.421 separately.

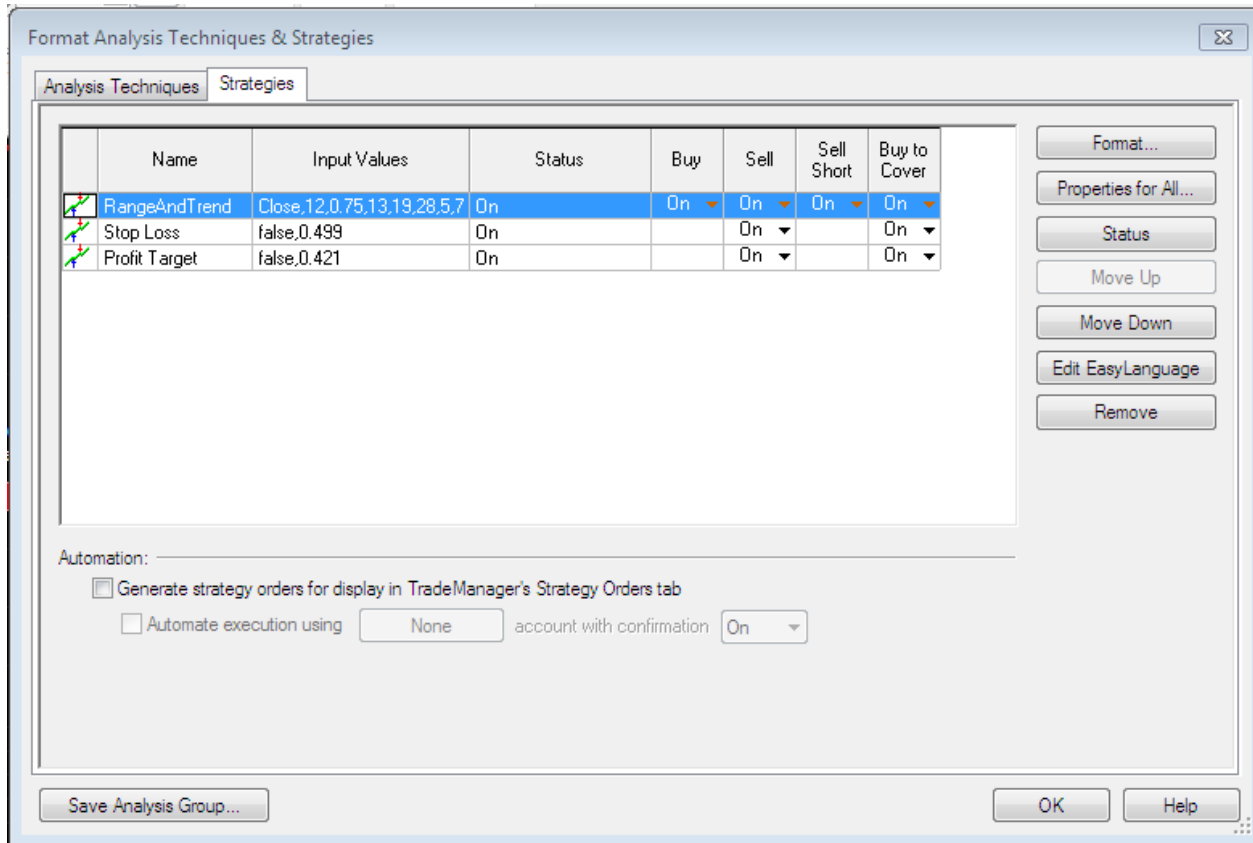


Figure 12: Strategies Formation

Walk Forward Analysis

Ziyan utilized the cluster analysis to test previous walk forward optimization. The test criteria for Ziyan's system are listed below. Ziyan optimized the system in three groups, so three walk forward results are showed below.

	Test Criteria	Result	Comment
1	Overall Profitability	Pass	Total Profit > 0. System is likely to perform profitable on unseen data
2	Walk-Forward Efficiency	Pass	Walk-Forward Efficiency >= 50%. System is likely to perform in future at a rate between 50-100% of those achieved during optimization
3	Consistency of Profits	Pass	50%+ of walk-forward runs were profitable. System is likely to be successful in future.
4	Distribution of Profits	Pass	No individual time period contributed more than 50% of Total Net Profit.
5	Maximum Drawdown	Pass	No individual run had a drawdown of more than 40% of cumulative equity at beginning of run.
	OVERALL RESULT	PASS	

Figure 13: Walk Forward Test Criteria

Highest Cluster Average: PASS Centre: OOS% = 25 Runs = 10 Symbol: USDJPY_5min
 Optimal Re-optimization Interval: 14 days Display: Walk-forward Overall result Strategy: RangeAndTrend1(KC2)
 2830 bars Type: Rolling WFA with % based Out-Of-Sample

OOS% \ Runs	5	10	15	20	25	30
10	FAILED	PASS	PASS	PASS	PASS	PASS
15	PASS	PASS	PASS	PASS	PASS	PASS
20	PASS	PASS	PASS	PASS	FAILED	FAILED
25	PASS	PASS	PASS	FAILED	FAILED	FAILED
30	PASS	PASS	PASS	PASS	FAILED	FAILED

Figure 14: Walk Forward Result of KC Group

Highest Cluster Average: PASS		Centre: OOS% = 15 Runs = 15		Symbol: USDJPY_5min		
Optimal Re-optimization Interval: 9 days		Display: Walk-forward Overall result		Strategy: RangeAndTrend1(TEMA2)		
1780 bars		Type: Rolling WFA with % based Out-Of-Sample				
OOS% \ Runs	5	10	15	20	25	30
10	PASS	PASS	PASS	PASS	PASS	PASS
15	PASS	PASS	PASS	PASS	PASS	PASS
20	PASS	PASS	PASS	PASS	PASS	PASS
25	PASS	PASS	PASS	PASS	PASS	PASS
30	PASS	PASS	FAILED	PASS	PASS	PASS

Figure 15: Walk Forward Result of TEMA Group

Cluster Analysis	Optimization Summary (In-Sample)	Walk-Forward Summary (Out-Of-Sample)	Test Results	Graphs	P/L History	Performance Su
Highest Cluster Average: PASS		Centre: OOS% = 20 Runs = 10		Symbol: USDJPY_5min		
Optimal Re-optimization Interval: 13 days		Display: Walk-forward Overall result		Strategy: RangeAndTrend1(RSI2)		
2628 bars		Type: Rolling WFA with % based Out-Of-Sample				
OOS% \ Runs	5	10	15	20	25	30
10	FAILED	PASS	PASS	PASS	PASS	PASS
15	PASS	PASS	PASS	FAILED	FAILED	FAILED
20	PASS	PASS	PASS	PASS	FAILED	FAILED
25	PASS	PASS	PASS	FAILED	FAILED	FAILED
30	FAILED	PASS	FAILED	FAILED	FAILED	FAILED

Figure 16: Walk Forward Result of RSI Group

Most of tests passed for all three optimization groups. The results confirm the profitability and the consistency of the strategy. It indicates Ziyan's strategy is not restricted to making profit on historical data, but can net a profit under the real market conditions. Even if the system is not optimized frequently, the system is reliable and profitable to predict the future market.

Monte Carlo Analysis

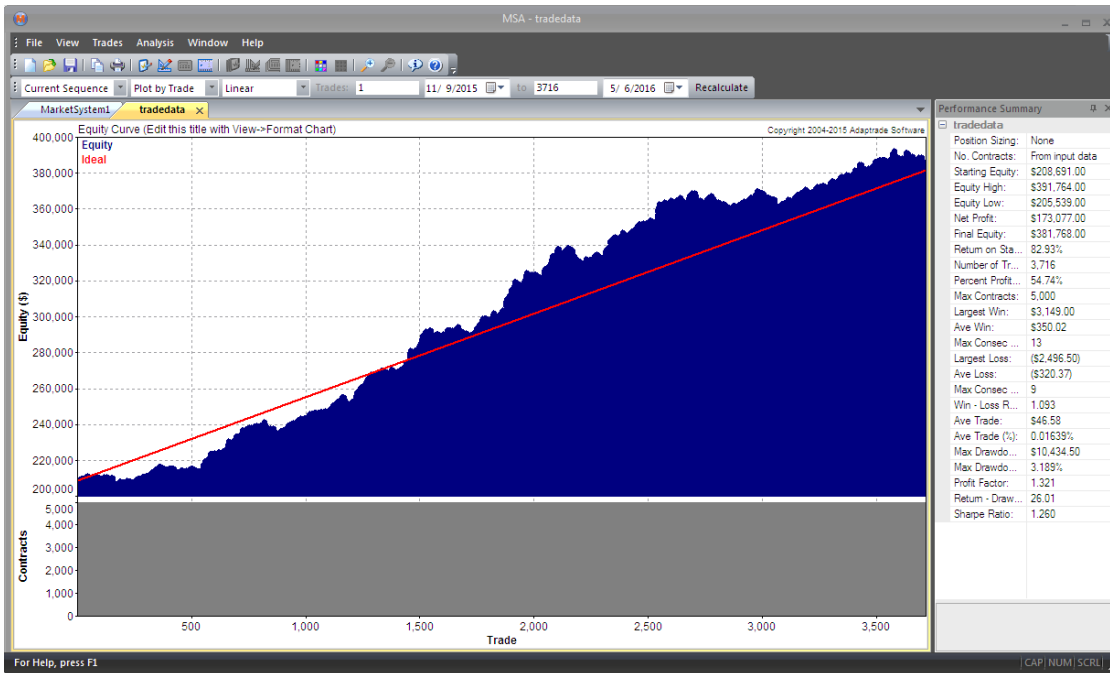


Figure 17: Equity Curve

The graph above describes the current sequence of equity curve. It represents the change in value of Ziyan's trading account over 6 months from September 11 2015 to May 6, 2016. There are 3716 trades happened in this 6 months and the real data is included in the Appendix 2. Its consistently positive slope indicates the strategy is profitable and the curve approaches closely to the red line over the entire time periods, which indicates the small volatility and consistency of the system.

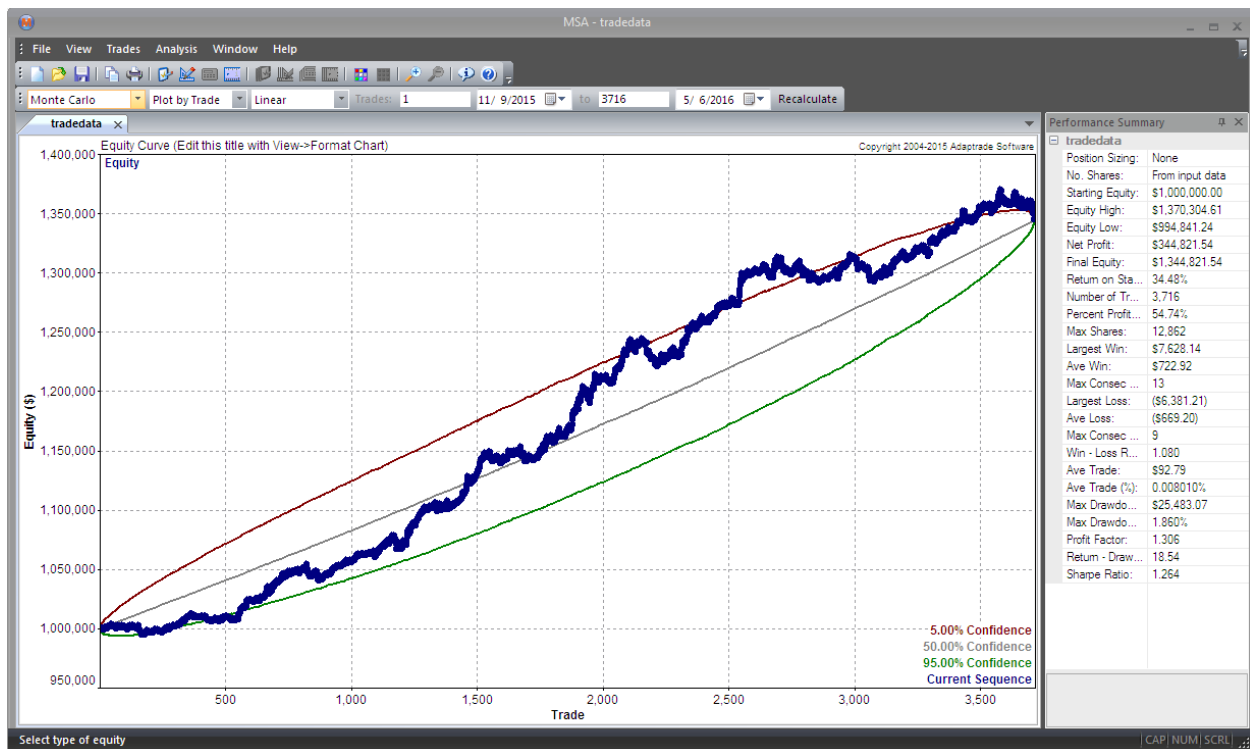


Figure 18: Statistical Oval

Above graph shows the interval between 5% confidence level and 95% confidence level for what the Monte Carlos expected equity curves. The distance between two levels is small and the real time iteration lies mostly in the interval. The dates lying outside the interval mostly lies above the 5% confidence level, which means those dates performs even better than expected. From below figure, those dates above 5% confidence level have smaller drawdown and larger return/drawdown ratio than expected. The current sequence smoothly follows the median values of Monte Carlo iterations. This all suggests the system has a small volatility and is consistent without many abnormal behaviors.

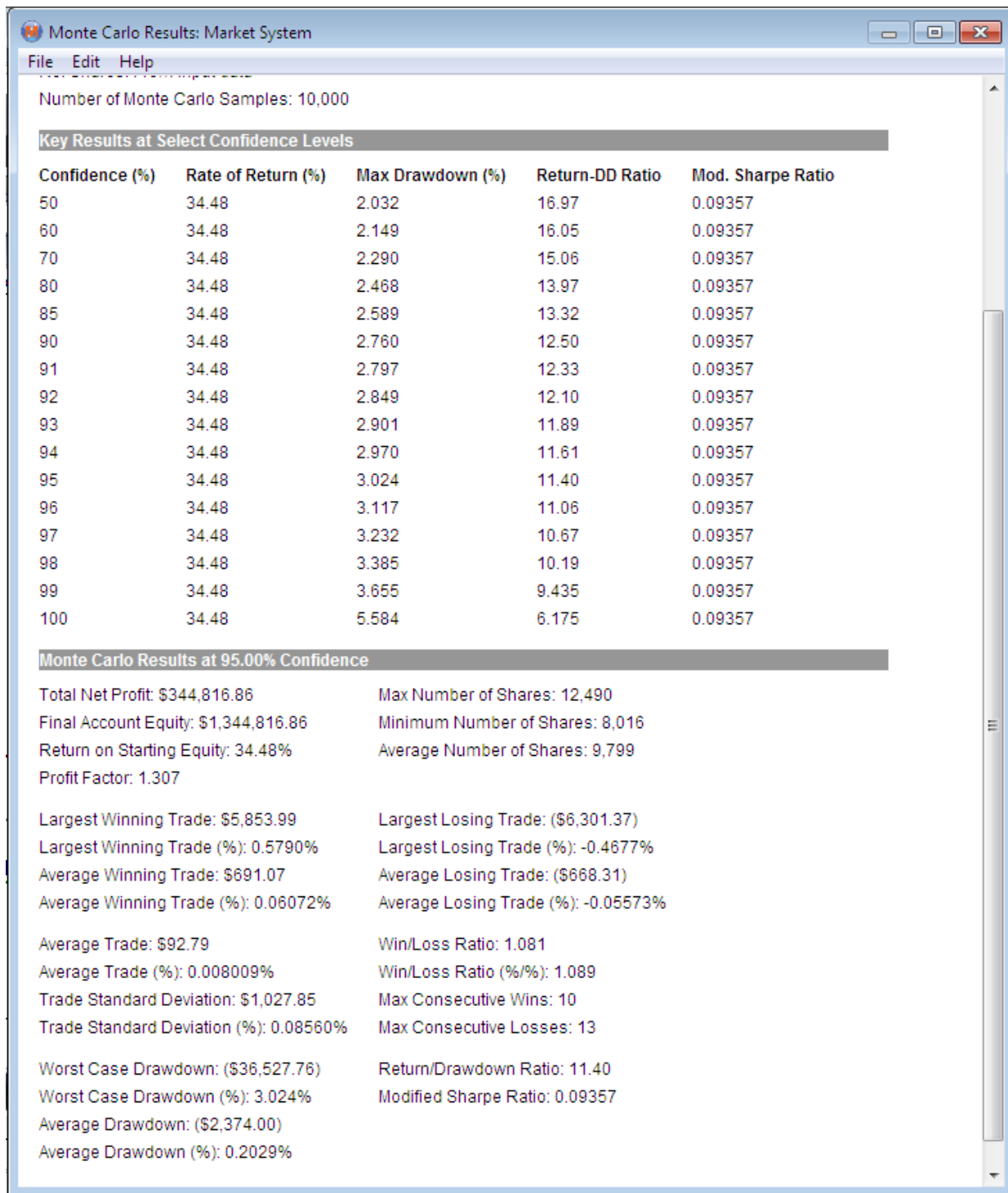


Figure 19: Monte Carlo Result 1: Market Analysis

This reports shows the total net profit is \$344,816.86 through 10,000 iterations with 95% confidence interval. With 99% confidence, the return is above 34.48%, which is a quite decent profit. Moreover, with 95% confidence, the worst-case drawdown is 3.024% and the average drawdown is only 0.2029%. The drawdown rate increase as the confidence level increases. However, even with 100% confidence, the worst drawdown rate is 5.584%, which represents a relative small risk. It indicates the system is low risk and pretty consistent. The Return/Drawdown Ratio is 11.4, so profit is quite attractable comparing to the risk.

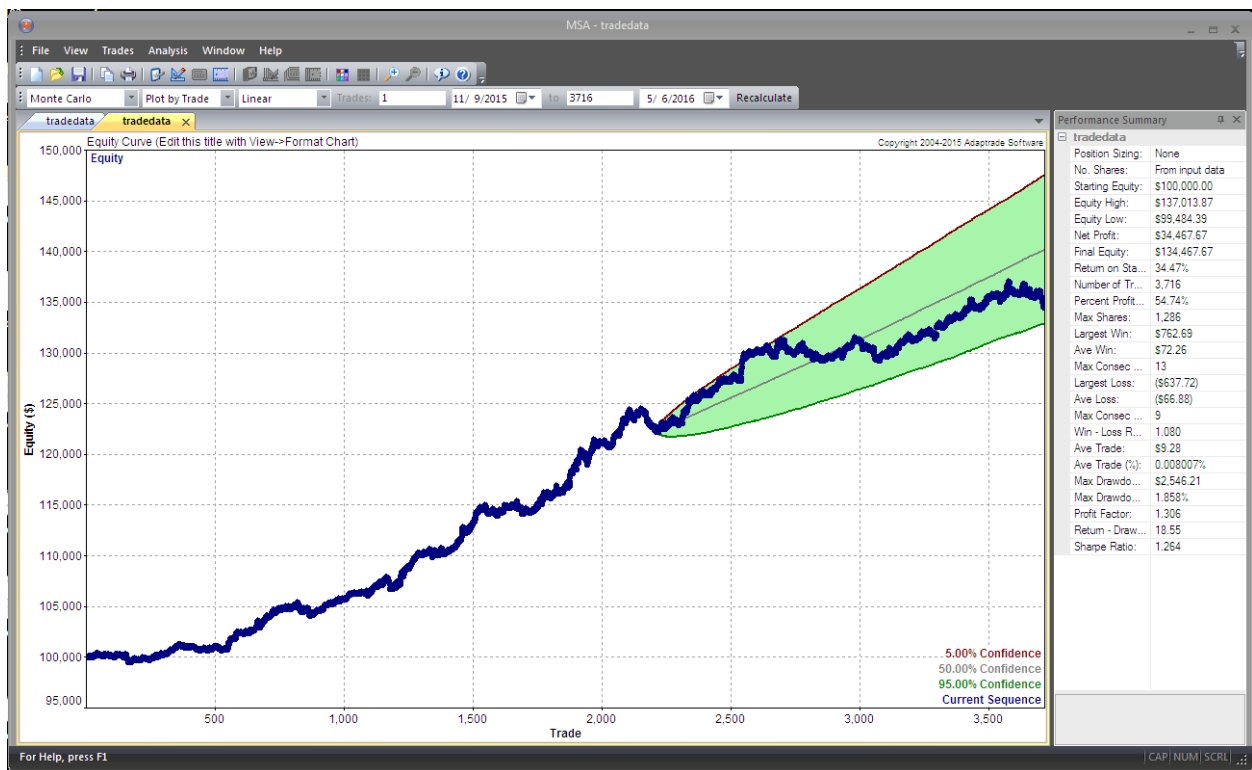


Figure 20: Cone Test

This analysis procedure generates the range of possible equity curve for last 1500 trades by sampling from trades prior to the last 1500 trades in the sequence. The green envelope represents the prediction of such range, with the

upper band as 5% confidence level and the lower band as 95% confidence level. The trades that actually took place lies mostly in the interval and strictly above the lower band. All dates not in the interval are lies above upper band, which indicates the actual profit is even larger than expected. Therefore, the strategy either performs within expected bounds or achieve more than expected in unseen market dates.

According to Ziyang's trade lists in Appendix 2 that records the trades over 6 months, 1500 trades occur usually in 2.5 month. This shows that the last 2.5-month trades can be predicted by sampling the previous 3.5 months dates. Once again, it confirms the Ziyang's system's consistency and profitability in future market. Re-optimization is not needed in this case.

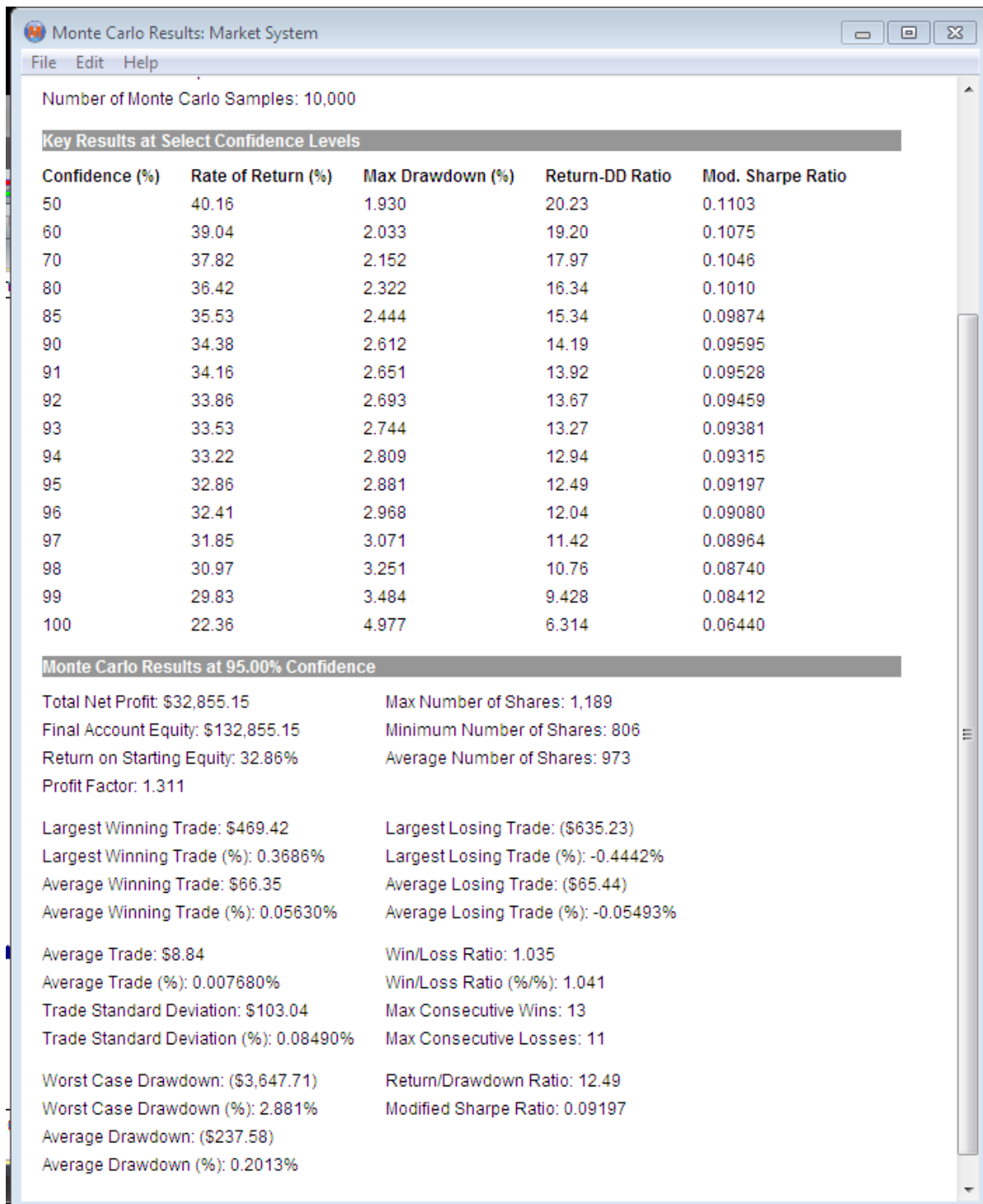


Figure 21: Monte Carlo Result 2: Market System

This is corresponding Monte Carlo result to above cone test. Instead of sampling with all data, using prior data to predicate the range of 1500 data still guarantees a 32.86% return with 95% confidence. The rates of return increases as the confidence level reduces, ranging from 40.16% to 22.36% corresponding to 50% confidence and 100% confidence. However, even with 99% confidence, the return is 29.83%, which confirm the strategy is profitable and reliable for trading in the future market. With 95% confidence, the worst drawdown is 2.881% and the average drawdown is 0.2013%, and with 100% confidence, the worst drawdown is 4.977%. Those dates indicate the risk is still low under such situation and the system is consistent. The return/drawdown ratio is 12.49, even increasing from previous scenario, suggests that comparing to the profit, the risk is relative small.

Omar Olortegui's Triple Moving Average System

Description

One of the trading systems used was the triple moving average. It is used as an indicator to generate buy and sell signals. The triple moving average treats the market roughly as a complex sine wave, using the simple moving average (SMA50) to a default of 50 previous bars as the median; and two exponential moving averages (EMA). The first EMA represents the number of bars included in calculating the first exponential moving average of each currency pair and it must be greater than 0; the second has the same function but the bar number must be greater than the first. We used EMA7 and EMA21 (set to 7 and 21 bars respectively), which act as a way to follow the slope of the sine wave, where a crossover occurs when the slope has reversed.



Figure 22: Triple Moving Average crossovers for USD/JPY using a 10-minute chart. EMA7 (pink), EMA21 (blue), SMA50 (orange).

Order conditions established for the system:

- Buy condition 1:
 - Price crosses above SMA50
 - EMA7 is above EMA21
- Buy condition 2:
 - EMA7 crosses above EMA21
 - Price is above SMA50
- Sell condition 1:
 - Price crosses under SMA50
 - EMA7 is below EMA21
- Sell condition 2:
 - EMA7 crosses under EMA21
 - Price is below SMA50

Buy condition 1 occurs when there is an upward slope that passes the median, implying the beginning of a phase from 0 degrees to 90 degrees. Close condition 2 occurs from 90 degrees to 180 degrees, where price is above the SMA50 and the slope has turned to retreat towards the median. Sell Condition 1 occurs from 180 degrees to 270 degrees, following the inverse of buy order 1.

Market Analysis

On the events when none of these conditions were met, the strategy would change to aid this failing by using other methods. Trading by using sentiment on economic reports for instance, where the trader would sit tight for a high impact economic report to be released and use the sentiment to make more informed trades. Positive reports on a particular currency would be expected to increase the value of it with respect to the other pair and negative reports are expected to do the opposite.

Being able to recognize patterns is crucial at the moment of setting an order. The most evident pattern is a linear trend. On the off chance that a currency has been on a downward trend, the trader might not have any desire to execute a buy order without any evidence of a change in direction. Less common, yet apparently more essential, are bearish and bullish examples. These are examples of four or five consecutive bars that normally mean that the market is going to go in a specific direction.

Sideways markets are for the most part unpredictable, and the window view is the easiest approach to perceive in the event that this is going on. This is imperative to pay special mind to, as it is the major weakness for the triple moving average algorithm, where the trader can be incited to get in the market for a currency pair that is inactive. A different situation to know about is sudden jumps or breakouts in the market. These are commonly caused immediately after high impact news releases, and the new price the currency pair will take is unpredictable, and often bounces back over time. These are high-risk situations where the trader can lose, or generate, a lot of money.

It is also very important to not make blind trades. Whether there is a steady 100-pip rise or a sudden 20-pip drop, there is regularly some reasonable explanation behind it in the news. In the event that the buy or sell conditions are met, the trader ought to ensure that there is not something in the news that contradicts it. It is essential to note that anything that happens in the news will be reflected in the market so that, with practice, the trader can get a thought of the amplitude of the impact that different news releases represent. In any case, movements in the market do not necessarily have to have news relating to them. For instance, if negative news comes out about the yen, the USD/JPY pair typically rises. Meanwhile, there is no news for either the US dollar or the euro, however since USD/JPY is moving for the US dollar, there is a higher chance for dealers to keep on trading for the US dollar, despite the fact that there was no news for the EUR/USD pair. The news can act as a source of verification for the behavior of the market, as it is the essential driving force.

Implementation

The objective for this system was to come to a targeted 5% profit for each month and implementing the least risk possible of the trader's capital. Two major currency pairs were traded during the Tokyo, and New York session, from 10:00 pm to 12:00 am and 8:00 am to 10:00 am. All fundamental information and any news releases with the capability of influencing the market were looked into before positioning any orders.

Forexfactory.com was utilized every trading day to study the economic calendar and check whether any impactful news had happened, or was going to happen, that morning or night. Before the New York or Tokyo session opened, the candlesticks would be looked into keeping an eye for any significant patterns or trends. The 5-minute and 10-minute charts were used to distinguish quick movements in the market, the 1-hour chart was for the most part utilized for order placing and trend recognizing, and the daily charts were used to foresee future trends for the shorter time periods. The trading patterns that were used can be seen in the picture below where the examples were utilized as indicators on whether the market would go bearish or bullish. For example, if 10 pips were made in one trade we immediately exit the market. But to exit properly, if the close conditions established for the system did not apply, we exited the trade based on pattern recognition.

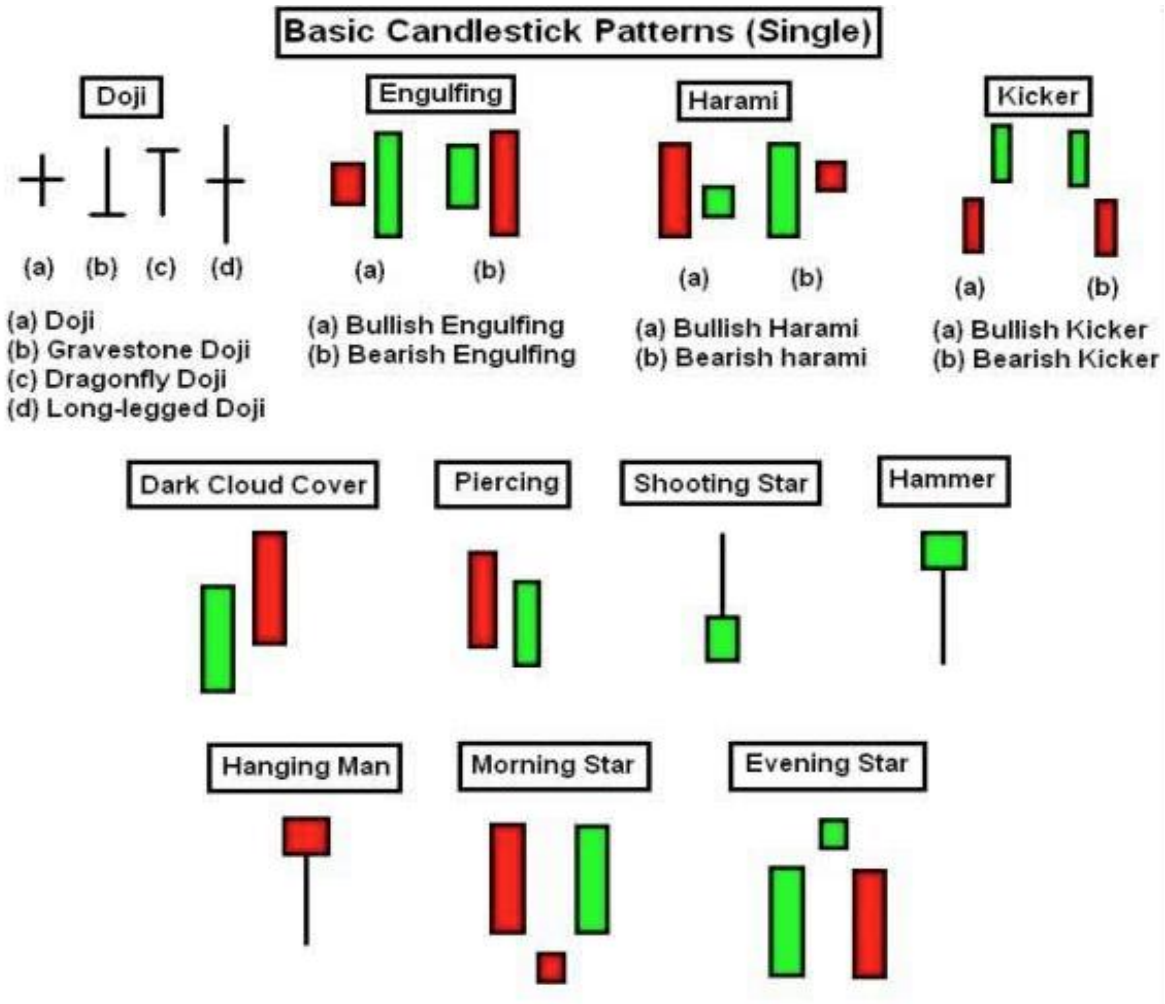


Figure 23: Basic Candlestick Patterns

Complementing this fundamental analysis, the technical followed, the triple moving average was utilized to show signs of better understanding of the current state of the market. The 10-minutes and the 1-hour charts were used to perform trades, since it was found for experience that those time spans were most appropriate for trading. The 10-minute charts were used to enter and get out of

the market while the 1-hour charts helped distinguish how volatile the market was behaving.

Risk Management

Risk management was derived from looking at past peaks, troughs, ceilings and floors in the market that made the support and resistance levels stand out, most trades were made in-between the support and resistance levels to avoid an unexpected breakout. The three moving averages alone seemed very vulnerable in a ranging market. Some times as the market was trending heavily in one direction, unpredictable drops can happen, which could cause numerous traders to hit their stop-loss forcing them to leave the market but shortly after the market picks up after the past trend. In spite of the fact that stop-losses were not set manually, every trade was broken down and was analyzed for the whole time it was open. The rule of thumb used for leaving the market with a loss was of 15-pips for the 10-minute charts.

TradeStation Performance Summary

Collapse 

	All Trades	Long Trades	Short Trades
Total Net Profit	\$4,451.69	\$1,396.61	\$3,055.08
Gross Profit	\$4,750.48	\$1,637.45	\$3,113.03
Gross Loss	(\$298.79)	(\$240.85)	(\$57.94)
Profit Factor	15.90	6.80	53.73
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$4,451.69	\$1,396.61	\$3,055.08
Select Gross Profit	\$4,750.48	\$1,637.45	\$3,113.03
Select Gross Loss	(\$298.79)	(\$240.85)	(\$57.94)
Select Profit Factor	15.90	6.80	53.73
Adjusted Total Net Profit	\$21,171.85	\$4,571.75	\$10,701.89
Adjusted Gross Profit	\$21,769.43	\$4,912.36	\$10,783.84
Adjusted Gross Loss	(\$597.58)	(\$340.61)	(\$81.95)
Adjusted Profit Factor	36.43	14.42	131.60
Total Number of Trades	25	11	14
Percent Profitable	84.00%	81.82%	85.71%
Winning Trades	21	9	12
Losing Trades	4	2	2
Even Trades	0	0	0
Avg. Trade Net Profit	\$178.07	\$126.96	\$218.22
Avg. Winning Trade	\$226.21	\$181.94	\$259.42
Avg. Losing Trade	(\$74.70)	(\$120.42)	(\$28.97)
Ratio Avg. Win:Avg. Loss	3.03	1.51	8.95
Largest Winning Trade	\$1,913.59	\$438.33	\$1,913.59
Largest Losing Trade	(\$222.54)	(\$222.54)	(\$35.17)

Figure 24: TradeStation Performance Summary for Omar's Triple Moving Average Strategy

Trivani Shahi's Bollinger Band Trading System

Trivani Shahi was the creator of the last trade strategy. The methodology and strategy combines both Bollinger Bands and Chaikin Volatility.



Displayed above is an example screen of how the TradeStation Workspace for the Bollinger Bands system is displayed.

Currency

The top chart shows the current status of the EUR/USD.

Candlestick Bars

Candlestick bars were used to easily view when the currency value is decreasing or increasing. Green shows an increase and red shows a decline. They are also the recommended type to use with the Bollinger Band strategy. A trend line was added to the candlesticks for visualizing any patterns.

Bollinger Bands

Bollinger Bands is the first type of chart indicator used. They are the lines shown in three shades of purple. The light purple represents the upper bound, dark purple represents the lower bound.

The middle line was added as an additional indicator. While not necessary for using the strategy, it helps show when the EUR/USD is attempting to slow or squeeze together.

The Bollinger Band strategy follows a set of rules:

- Price tends to return to the middle of the bands.
- When the value is slow, the bands are close together.
- When the price moves up, the bands spread apart.
- When the bands “squeeze” together, it usually means that a breakout will occur soon. Shown below is simplified image of the “Bollinger Squeeze”.



- A breakout occurs when the bands break the lower or upper boundary set by the Bollinger Band trend line.
- During a breakout the currency will usually go in the direction of the breakout, see the simplified example from Babypips below.



Chaikin Volatility

According to TradeStation, the “Chaikin Volatility calculation compares the spread between high and low prices via Rate of Change (ROC) formula to measure volatility.”

In simpler terms, for the purpose of this system, it helps to see when the currency is drastically changing. Borrowing from the example screen, when the Bollinger Bands “breakout”, the volatility increases. Once the market settles and the Bollinger Bands are towards the center, the volatility indicator also heads towards zero. The Chaikin Volatility indicator can designate when a break-out is occurring and when it is starting to head towards the middle Bollinger Bands. When the volatility is high, the Bollinger Bands cannot predict as well, my manual system does not enter trades when the indicator shows a high volatility.






Deciding Minute Bars

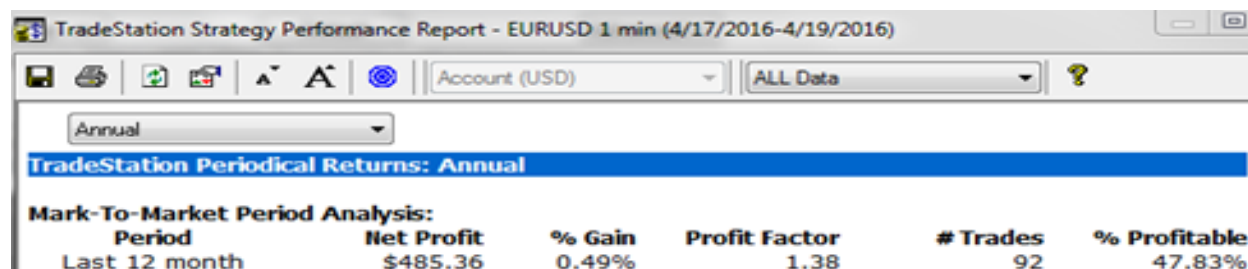
The Bollinger Bands were setup with 5-minute bars. This allowed me to get in and out of short trades. This fit better with my personal time tables because I could not be in a live trade and monitor it for long periods of times. Another reason for choosing 5 minute bars was found by technical analysis. Using Trade Station’s preset strategies, I was able to implement an automatic trade system that focused only on the Bollinger Band method.

Shown below are the Statistical Analysis Charts over 1, 5, 10, and 15-minute bars. For the sake of brevity, the ones below are TradeStation Strategy Performance Reports for only a time span of a week. These were repeated in larger time spans such as months and years. Longer time spans showed similar results.

Automated Strategy For Testing

	Name	Input Values	Status	Buy	Sell	Sell Short	Buy to Cover
	Bollinger Bands LE	Close,Close,20,2	On	On ▼			
	Bollinger Bands SE	Close,Close,20,2	On			On ▼	
	_StpOrLim Exit	1,1,100,1000	On		On ▼		On ▼

As you can see, while the 1, 15 and 60 minute bars did have a positive percentage of return, it was highest when the size of the minute bar was 5.



TradeStation Periodical Returns: Annual						
Mark-To-Market Period Analysis:						
Period	Net Profit	% Gain	Profit Factor	# Trades	% Profitable	
Last 12 month	\$485.36	0.49%	1.38	92	47.83%	

TradeStation Strategy Performance Report - EURUSD 5 min (4/11/2016-4/19/2016)

Account (USD) | ALL Data

Annual

TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	# Trades	% Profitable
Last 12 month	\$1,995.62	2.00%	2.17	71	52.11%

TradeStation Strategy Performance Report - EURUSD 10 min (4/11/2016-4/19/2016)

Account (USD) | ALL Data

Annual

TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	# Trades	% Profitable
Last 12 month	(\$518.22)	-0.52%	0.70	27	37.04%

TradeStation Strategy Performance Report - EURUSD 15 min (4/4/2016-4/19/2016)

Account (USD) | ALL Data

Annual

TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	# Trades	% Profitable
Last 12 month	\$429.82	0.43%	1.24	33	45.45%

TradeStation Strategy Performance Report - EURUSD 60 min (3/7/2016-4/19/2016)

Account (USD) | ALL Data

Annual

TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	# Trades	% Profitable
Last 12 month	\$1,026.80	1.03%	1.19	24	45.83%

Chapter 9: Conclusions

Ziyan Ding's RangeAndTrend System

Ziyan's RangeAndTrend Strategy can trade both trend and range through utilizing the combination of the core ideas of three commonly used indicators, KC, TEMA and RSI. This strategy is experimented mainly on USDJPY, which has been proved as a market being both trending and ranging. It trades both long and short and has specific entry and exit conditions to identify the scenarios to trade either trend or range. It features in generating large amount of dates and trades frequently over 5 minutes bar. The net profit return on analysis time period is above 30%. Through both walk forward optimization and Monte Carlo Analysis, it is proved that the system is efficient and profitable with relatively low risk and pretty consistent and reliable for future market prediction. Even without being frequently optimized, the system is profitable. The system also can predict future market with small amount of data. It would be a good strategy for people who are willing to do automated trading in TradeStation.

Omar Olortegui's Triple Moving Average System

With no previous trading experience in the Forex market, a currency pair didn't sound as complex as it actually is and the extent and many different factors that account for it. Nonetheless this project helped the entire group channel and

concentrate data about the numerous factors that are always moving the supply and demand of a nation's currency; from population demographics in Asia, to countries defaulting on loans in Europe, an expansive influence is seen impacting the Market. Through this project picked up a much more grounded handle of the world's economy and the path in which it directly impacts the single individual. The capable Idea of improving a lot of data was to a great degree valuable, and it was an idea that stayed with the gathering all through the implementation and optimization of the system.

The objective to wipe out the need to take a gander at individual graphs to see the development of currency pairs was satisfied by the learning, with time, which sources were reliable and how to implement that and the possible outcomes these could have; taking into consideration one window to give the trader market history many currency pairs. The results from individual trading demonstrated guarantee that this system performed well enough to potentially consider going live with its execution. With the gained knowledge about the Forex market and the analysis of its behavior has made the option of using real money an actual possibility. By the use and practice of simulated trading for many months, the total net profit accomplished was \$4,750.48, which gave an enormous incentive to open a real account determined to earn some extra income when time permit.

Trivani Shahi's Bollinger Band Trading System

It was very interesting to attempt to use a manual system. Several times, the Bollinger Band's manual system was compared to the automatic strategy.

Usually on a day-range. Almost always the automatic trading system won. This is a result of the fact that there is also a large waiting time that is needed using this system. So when someone or an investor uses this system manually, they will miss out on trades when not active. The automatic strategy will still be active and be able to make more successful trades. However there was a few days that the manual system made more, these were around the middle of March. Fundamental analysis showed these were times when the EU was in a downward crisis.

The positive revenue on both the automatic and manual show that the system has merit. However, because it is only a month's trade, it is too soon to tell if the system will always generate positive revenue. The system is too opportunist and weak to political and news influences to use without much experience. As such, the system should not be used with a real account, until such factors can be mitigated.

Chapter 10: Recommendations

Ziyan Ding's RangeAndTrend System

One further research area for Ziyan's RangeAndTrend Strategy is improving it with fundamental analysis. People could investigate whether the latest news and time frames' can be used to determine the market environment, more trending or more ranging, in a certain time. Considering relations between news, time frames, market environment and net return would continuously increase the profit and reduce the risk in current strategy.

Another recommended area is developing a system of systems that fusing all those systems together and statistically analyzing the net sum of return. Each system has its specialty applicable to different types of assets. Therefore, it would be a great achievement if the system of system could be profitable for the combination of all those assets.

Moreover, as discussed previously, there are many other indicators having similar functionalities as the indicators used in Ziyan's system. Therefore, people can replace one indicator in system with another one having the similar functionalities and compare the results to find the most optimal combinations.

Omar Olortegui's Triple Moving Average System

Omar Olortegui's Triple Moving Average has the abilities of being an exceptionally adaptable strategy, and there are a few additions and changes that could be made as time goes on and with the gain or more experience. It is highly recommended for a novice trader to start practicing the strategy using a simulation account for at least six months since it takes at least that period of time to get used to the market, become knowledgeable of the fundamental and technical aspects of trading and actually master the strategy used by Omar.

As of now, the trade order conditions on Omar Olortegui's Triple Moving Average are controlled by a triple moving normal indicator, utilizing one SMA and two EMAs. One conceivable option to this system is to include a few indicator options, permitting the trader to pick an indicator of preference that works best for them, or a combination of, which will ultimately decide the results and conditions of the trade order.

Trivani Shahi's Bollinger Band Trading System

Trivani's Bollinger Band Trading System is good for beginners that wish to adopt a simple system. The benefit of the system is that it is very simple to visualize when the indicators are predicting a market change. Another is that it is possible to simply trade shorts, which makes it appealing to people who want to get in and out of the market within the same day.

There are many changes that could be made in the future. One downside of the current trading system is that it relies on only Bollinger bands and Chaikin volatility which both are based on substantiating volatility. This means that it will not pick on other trends such as trend lines or forecasting. In the future, it may be useful to add a forecasting trendline. This will help the investor understand when to enter or exit a trade easier. Another is that the Bollinger band does not perform well under high volatility. As shown in the Appendix under Weekly Progress Reports, events such as Brexit and EU Conferences, and US Unemployment releases and stock crash made the USD-EUR very volatile. Instead of waiting for the market to balance, it may be better to switch to a more stable currency.

As stated in the conclusions, the automated strategy beat out the manual trading system on a daily and weekly basis. This may mean that in the future, this system will be more reliable as an automated system than a manual system.

Appendix

Appendix 1. Codes

Ziyan Ding's RangeAndTrend System

{Range and Trend Strategy}

{Author: Ziyan Ding}

[IntrabarOrderGeneration = false]

inputs:

Price(Close), Length(20), NumATRs(1.5), FastLength(10),
MedLength(25), SlowLength(50), RsiLength(14), RsiOverBought(70),
RsiOverSold(30);

variables:

Avg(0), Shift(0), UpperBand(0), LowerBand(0), LESetUp(false),
SESetUp(false), CrossingHigh(0), CrossingLow(0), FastAvg(0),
MedAvg(0), SlowAvg(0), RsiValue(0);

RsiValue = RSI(Price, RsiLength);
Avg = XAverage(Price, Length) ;
Shift = NumATRs * AvgTrueRange(Length) ;
UpperBand = Avg + Shift ;
LowerBand = Avg - Shift ;
FastAvg = XAverage(Price, FastLength) ;
MedAvg = XAverage(Price, MedLength) ;
SlowAvg = XAverage(Price, SlowLength) ;

{KC Set up conditions}

If CurrentBar > 1 and Price crosses over UpperBand then

Begin
LESetUp = true ;
CrossingHigh = High ;
end

Else if CurrentBar > 1 and Price crosses under LowerBand then


```

Begin
SESetup = true ;
CrossingLow = Low;
end
Else if LESetup and ( Price < Avg or High >= CrossingHigh + 1 point ) then
Begin
LESetup = false ;
end
Else if SESetup and ( Price > Avg or Low <= CrossingLow - 1 point ) then
Begin
SESetup = false;
end;

Condition1 = Price > FastAvg and FastAvg > MedAvg and MedAvg > SlowAvg;
Condition2 = Price < FastAvg and FastAvg < MedAvg and MedAvg < SlowAvg;

{Entry Rules}
{Trades Range (buy if specific RSI conditions is satisfied)}
If CurrentBar > 1 and RsiValue crosses over RsiOverBought then
Begin
SellShort (!("Range SE")) next bar at market;
SESetup = false;
end;

If CurrentBar > 1 and RsiValue crosses under RsiOverSold then
Begin
Buy (!("Range LE")) next bar at market;
LESetup = false;
end;

{Trades Trend (buy if KC and TEMA conditions are satisfied but RSI conditions isn't)}
If LESetup and Condition1 then
Begin
Buy ( !("Trend LE" ) ) next bar at CrossingHigh + 1 point stop ;
LESetup = false;
end;

```

```

If SESetUp and Condition2 then
    Begin
    SellShort ( !( "Trend SE" ) ) next bar at CrossingLow - 1 point stop;
    SESetUp = false;
    end;

{Exit Rules}
If MarketPosition = 1 and Price < Avg then
    Begin
    Sell (!("Trend LX")) from Entry(!("Trend LE")) next bar at Market;
    end;

If MarketPosition = 1 and Price > Avg then
    Begin
    Sell (!("Range LX")) from Entry(!("Range LE")) next bar at Market;
    end;

If MarketPosition = -1 and Price > Avg then
    Begin
    BuyToCover (!("Trend SX")) from Entry(!("Trend SE")) next bar at Market;
    end;

If MarketPosition = -1 and Price < Avg then
    Begin
    BuyToCover (!("Range SX")) from Entry(!("Range SE")) next bar at Market;
    end;
{Write trades to the txt file}
Value99 = WriteTrades32(0, 0, 0, 10, 1, "c:\tradedata.txt");

```


Appendix 2. Trade List Summary

TradeStation Trade List Summary for Ziyang Ding's RangeAndTrend System

Entry Date	Entry Price	Exit Date	Exit Price	Stop Price	Long/Short	Profit	Risk	Size	Symbol	ATR	Currency Conv
11/9/15 5:30	123.325	11/9/15 5:55	123.36	0	-1	-3500	0	100000	USDJPY	0.0424	1
11/9/15 7:25	123.334	11/9/15 7:30	123.325	0	-1	900	0	100000	USDJPY	0.0197	1
11/9/15 7:30	123.325	11/9/15 7:45	123.305	0	1	-2000	0	100000	USDJPY	0.0216	1
11/9/15 7:45	123.305	11/9/15 7:50	123.305	0	-1	0	0	100000	USDJPY	0.0229	1
11/9/15 7:50	123.305	11/9/15 8:40	123.287	0	1	-1800	0	100000	USDJPY	0.0246	1
11/9/15 8:55	123.347	11/9/15 10:00	123.387	0	-1	-4000	0	100000	USDJPY	0.0333	1
11/9/15 10:45	123.442	11/9/15 10:45	123.442	0	-1	0	0	100000	USDJPY	0.0443	1
11/9/15 10:45	123.442	11/9/15 10:55	123.454	0	1	1200	0	100000	USDJPY	0.0443	1
11/9/15 10:55	123.454	11/9/15 11:10	123.482	0	-1	-2800	0	100000	USDJPY	0.0431	1
11/9/15 11:10	123.482	11/9/15 11:25	123.565	0	1	8300	0	100000	USDJPY	0.045	1
11/9/15 11:25	123.565	11/9/15 12:10	123.524	0	-1	4100	0	100000	USDJPY	0.0469	1
11/9/15 12:25	123.467	11/9/15 13:10	123.454	0	1	-1300	0	100000	USDJPY	0.0311	1
11/9/15 13:35	123.387	11/9/15 13:50	123.434	0	-1	-4700	0	100000	USDJPY	0.0332	1
11/9/15 14:30	123.493	11/9/15 14:40	123.447	0	-1	4600	0	100000	USDJPY	0.0323	1
11/9/15 15:10	123.512	11/9/15 15:40	123.472	0	1	-4000	0	100000	USDJPY	0.0408	1
11/9/15 16:50	123.35	11/9/15 17:55	123.292	0	1	-5800	0	100000	USDJPY	0.0512	1
11/9/15 18:10	123.175	11/9/15 18:30	123.108	0	-1	6700	0	100000	USDJPY	0.0647	1
11/9/15 18:30	123.108	11/9/15 18:45	123.096	0	1	-1200	0	100000	USDJPY	0.0594	1
11/9/15 18:45	123.096	11/9/15 19:30	123.082	0	-1	1400	0	100000	USDJPY	0.0708	1
11/9/15 19:50	123.157	11/9/15 20:10	123.072	0	-1	8500	0	100000	USDJPY	0.0451	1
11/9/15 20:10	123.072	11/9/15 20:35	123.078	0	-1	-600	0	100000	USDJPY	0.0358	1
11/9/15 21:25	123.125	11/9/15 21:45	123.072	0	-1	5300	0	100000	USDJPY	0.0404	1
11/9/15 22:40	123.136	11/9/15 23:30	123.161	0	-1	-2500	0	100000	USDJPY	0.0256	1
11/9/15 23:30	123.161	11/9/15 23:35	123.176	0	1	1500	0	100000	USDJPY	0.0191	1
11/9/15 23:35	123.176	11/9/15 23:59	123.181	0	-1	-500	0	100000	USDJPY	0.0199	1
11/9/15 23:59	123.181	11/10/15 0:20	123.16	0	1	-1990	0	100000	USDJPY	0.0124	1
11/10/15 0:30	123.143	11/10/15 1:30	123.054	0	1	-8900	0	100000	USDJPY	0.0126	1
11/10/15 1:30	123.054	11/10/15 1:40	123.034	0	-1	2000	0	100000	USDJPY	0.0264	1
11/10/15 1:40	123.034	11/10/15 2:10	123.111	0	1	7700	0	100000	USDJPY	0.0279	1
11/10/15 2:20	123.137	11/10/15 3:10	123.104	0	-1	3300	0	100000	USDJPY	0.0355	1
11/10/15 3:40	123.233	11/10/15 4:15	123.174	0	-1	5900	0	100000	USDJPY	0.0432	1
11/10/15 6:00	123.112	11/10/15 6:25	123.157	0	-1	-4500	0	100000	USDJPY	0.0238	1
11/10/15 6:30	123.164	11/10/15 6:45	123.173	0	-1	-900	0	100000	USDJPY	0.0228	1
11/10/15 6:45	123.173	11/10/15 7:05	123.212	0	1	3900	0	100000	USDJPY	0.0221	1
11/10/15 7:05	123.212	11/10/15 8:10	123.175	0	-1	3700	0	100000	USDJPY	0.0236	1
11/10/15 8:25	123.278	11/10/15 8:50	123.239	0	-1	3900	0	100000	USDJPY	0.0339	1
11/10/15 8:55	123.287	11/10/15 9:25	123.269	0	1	-1800	0	100000	USDJPY	0.0391	1
11/10/15 9:40	123.329	11/10/15 9:40	123.348	0	-1	-1900	0	100000	USDJPY	0.0411	1
11/10/15 9:40	123.348	11/10/15 9:55	123.382	0	1	3400	0	100000	USDJPY	0.0411	1
11/10/15 9:55	123.382	11/10/15 10:15	123.298	0	-1	8400	0	100000	USDJPY	0.0417	1
11/10/15 11:25	123.201	11/10/15 11:45	123.156	0	-1	4500	0	100000	USDJPY	0.0457	1
11/10/15 11:45	123.156	11/10/15 12:20	123.123	0	1	-3300	0	100000	USDJPY	0.0415	1
11/10/15 12:20	123.123	11/10/15 13:00	123.148	0	-1	-2500	0	100000	USDJPY	0.0393	1
11/10/15 13:40	123.229	11/10/15 14:20	123.208	0	-1	2100	0	100000	USDJPY	0.0359	1
11/10/15 14:40	123.125	11/10/15 15:00	123.193	0	1	6800	0	100000	USDJPY	0.0315	1
11/10/15 15:10	123.23	11/10/15 15:25	123.237	0	-1	-700	0	100000	USDJPY	0.0414	1
11/10/15 15:25	123.237	11/10/15 15:30	123.291	0	1	5400	0	100000	USDJPY	0.044	1
11/10/15 15:30	123.291	11/10/15 16:00	123.347	0	-1	-5600	0	100000	USDJPY	0.0464	1
11/10/15 16:00	123.347	11/10/15 16:15	123.283	0	1	-6400	0	100000	USDJPY	0.0536	1

11/10/15 16:40	123.393	11/10/15 16:40	123.396	0	-1	-300	0	100000	USDJPY	0.0558	1
11/10/15 16:40	123.396	11/10/15 17:15	123.302	0	1	-9400	0	100000	USDJPY	0.0558	1
11/10/15 18:15	123.205	11/10/15 19:35	123.164	0	1	-4100	0	100000	USDJPY	0.0479	1
11/10/15 19:35	123.164	11/10/15 19:55	123.142	0	-1	2200	0	100000	USDJPY	0.0299	1
11/10/15 19:55	123.142	11/10/15 20:25	123.108	0	1	-3400	0	100000	USDJPY	0.0282	1
11/10/15 20:25	123.108	11/10/15 20:30	123.068	0	-1	4000	0	100000	USDJPY	0.0325	1
11/10/15 20:30	123.068	11/10/15 20:55	123.077	0	1	900	0	100000	USDJPY	0.0345	1
11/10/15 20:55	123.077	11/10/15 21:00	123.126	0	-1	-4900	0	100000	USDJPY	0.041	1
11/10/15 21:50	123.199	11/10/15 22:30	123.195	0	-1	400	0	100000	USDJPY	0.0305	1
11/11/15 0:05	123.144	11/11/15 0:25	123.151	0	1	700	0	100000	USDJPY	0.0166	1
11/11/15 0:25	123.151	11/11/15 0:30	123.164	0	-1	-1300	0	100000	USDJPY	0.0196	1
11/11/15 1:05	123.207	11/11/15 1:25	123.188	0	1	-1900	0	100000	USDJPY	0.0286	1
11/11/15 1:40	123.132	11/11/15 1:40	123.129	0	1	-300	0	100000	USDJPY	0.0271	1
11/11/15 1:40	123.129	11/11/15 2:45	123.088	0	-1	4100	0	100000	USDJPY	0.0271	1
11/11/15 3:00	123.025	11/11/15 3:10	122.976	0	-1	4900	0	100000	USDJPY	0.0453	1
11/11/15 3:10	122.976	11/11/15 4:00	122.828	0	1	-14800	0	100000	USDJPY	0.0512	1
11/11/15 4:00	122.828	11/11/15 4:55	122.862	0	-1	-3400	0	100000	USDJPY	0.0669	1
11/11/15 5:00	122.893	11/11/15 5:35	122.873	0	-1	2000	0	100000	USDJPY	0.0454	1
11/11/15 6:45	122.917	11/11/15 7:15	122.856	0	-1	6100	0	100000	USDJPY	0.028	1
11/11/15 8:35	122.975	11/11/15 9:55	122.955	0	-1	2000	0	100000	USDJPY	0.0332	1
11/11/15 10:25	123.035	11/11/15 10:25	123.075	0	-1	-4000	0	100000	USDJPY	0.0427	1
11/11/15 10:25	123.075	11/11/15 11:10	123.168	0	1	9300	0	100000	USDJPY	0.0427	1
11/11/15 11:10	123.168	11/11/15 11:25	123.093	0	-1	7500	0	100000	USDJPY	0.0455	1
11/11/15 13:25	123.129	11/11/15 13:45	123.147	0	-1	-1800	0	100000	USDJPY	0.0335	1
11/11/15 13:45	123.147	11/11/15 14:15	123.129	0	1	-1800	0	100000	USDJPY	0.0331	1
11/11/15 15:45	123.009	11/11/15 16:15	122.991	0	1	-1800	0	100000	USDJPY	0.0378	1
11/11/15 16:15	122.991	11/11/15 16:45	123.016	0	-1	-2500	0	100000	USDJPY	0.038	1
11/11/15 17:30	122.937	11/11/15 17:45	122.883	0	-1	5400	0	100000	USDJPY	0.0442	1
11/11/15 17:45	122.883	11/11/15 18:35	122.859	0	1	-2400	0	100000	USDJPY	0.0447	1
11/11/15 18:35	122.859	11/11/15 18:50	122.929	0	-1	-7000	0	100000	USDJPY	0.0448	1
11/11/15 19:25	122.961	11/11/15 20:00	122.958	0	-1	300	0	100000	USDJPY	0.0285	1
11/11/15 20:30	122.906	11/11/15 20:35	122.879	0	-1	2700	0	100000	USDJPY	0.0227	1
11/11/15 20:35	122.879	11/11/15 20:35	122.879	0	1	0	0	100000	USDJPY	0.0247	1
11/11/15 20:35	122.879	11/11/15 21:00	122.93	0	-1	-5100	0	100000	USDJPY	0.0247	1
11/11/15 21:45	122.893	11/11/15 22:15	122.845	0	-1	4800	0	100000	USDJPY	0.0244	1
11/11/15 22:15	122.845	11/11/15 23:35	122.848	0	1	300	0	100000	USDJPY	0.0213	1
11/12/15 0:20	122.867	11/12/15 0:40	122.835	0	-1	3200	0	100000	USDJPY	0.0131	1
11/12/15 0:40	122.826	11/12/15 1:00	122.789	0	-1	3700	0	100000	USDJPY	0.0141	1
11/12/15 1:00	122.789	11/12/15 2:10	122.781	0	1	-800	0	100000	USDJPY	0.021	1
11/12/15 3:45	122.863	11/12/15 3:50	122.919	0	1	5600	0	100000	USDJPY	0.0419	1
11/12/15 3:50	122.919	11/12/15 5:10	122.976	0	-1	-5700	0	100000	USDJPY	0.0448	1
11/12/15 5:10	122.976	11/12/15 5:20	122.938	0	1	-3800	0	100000	USDJPY	0.0311	1
11/12/15 6:35	122.854	11/12/15 7:05	122.886	0	-1	-3200	0	100000	USDJPY	0.0277	1
11/12/15 7:15	122.946	11/12/15 7:30	122.94	0	-1	600	0	100000	USDJPY	0.0255	1

11/16/15 21:50	123.265	11/16/15 21:55	123.211	0	-1	5400	0	100000	USDJPY	0.0259	1
11/16/15 22:00	123.255	11/16/15 22:15	123.231	0	1	-2400	0	100000	USDJPY	0.0315	1
11/16/15 22:55	123.183	11/16/15 23:40	123.196	0	1	1300	0	100000	USDJPY	0.0205	1
11/16/15 23:59	123.163	11/17/15 0:25	123.193	0	-1	-3100	0	100000	USDJPY	0.0149	1
11/17/15 0:40	123.199	11/17/15 1:25	123.284	0	-1	-8500	0	100000	USDJPY	0.0127	1
11/17/15 1:25	123.284	11/17/15 2:05	123.257	0	1	-2700	0	100000	USDJPY	0.0304	1
11/17/15 3:15	123.308	11/17/15 3:25	123.265	0	1	-4300	0	100000	USDJPY	0.0342	1
11/17/15 4:00	123.315	11/17/15 4:20	123.36	0	1	4500	0	100000	USDJPY	0.0396	1
11/17/15 4:20	123.36	11/17/15 5:05	123.352	0	-1	800	0	100000	USDJPY	0.0362	1
11/17/15 5:25	123.379	11/17/15 6:00	123.367	0	1	-1200	0	100000	USDJPY	0.0189	1
11/17/15 6:20	123.39	11/17/15 6:25	123.366	0	1	-2400	0	100000	USDJPY	0.016	1
11/17/15 7:20	123.404	11/17/15 7:45	123.416	0	-1	-1200	0	100000	USDJPY	0.0177	1
11/17/15 7:45	123.416	11/17/15 7:55	123.35	0	1	-6600	0	100000	USDJPY	0.0177	1
11/17/15 7:55	123.35	11/17/15 8:20	123.394	0	1	4400	0	100000	USDJPY	0.0224	1
11/17/15 9:45	123.298	11/17/15 10:40	123.272	0	1	-2600	0	100000	USDJPY	0.0339	1
11/17/15 12:15	123.313	11/17/15 12:20	123.264	0	-1	4900	0	100000	USDJPY	0.0362	1
11/17/15 13:30	123.22	11/17/15 13:35	123.196	0	-1	2400	0	100000	USDJPY	0.0305	1
11/17/15 13:35	123.196	11/17/15 14:00	123.235	0	1	3900	0	100000	USDJPY	0.0326	1
11/17/15 14:10	123.264	11/17/15 14:35	123.253	0	-1	1100	0	100000	USDJPY	0.0266	1
11/17/15 15:20	123.201	11/17/15 15:40	123.309	0	-1	-10800	0	100000	USDJPY	0.0265	1
11/17/15 15:40	123.309	11/17/15 15:55	123.323	0	-1	-1400	0	100000	USDJPY	0.0449	1
11/17/15 15:55	123.323	11/17/15 16:00	123.348	0	1	2500	0	100000	USDJPY	0.0519	1
11/17/15 16:00	123.348	11/17/15 16:25	123.315	0	-1	3300	0	100000	USDJPY	0.055	1
11/17/15 17:20	123.362	11/17/15 17:35	123.412	0	1	5000	0	100000	USDJPY	0.0596	1
11/17/15 17:35	123.412	11/17/15 18:15	123.403	0	-1	900	0	100000	USDJPY	0.0529	1
11/17/15 19:00	123.481	11/17/15 19:10	123.451	0	1	-3000	0	100000	USDJPY	0.038	1
11/17/15 19:35	123.364	11/17/15 20:05	123.39	0	1	2600	0	100000	USDJPY	0.0363	1
11/17/15 20:35	123.283	11/17/15 20:50	123.38	0	1	9700	0	100000	USDJPY	0.0473	1
11/17/15 21:20	123.448	11/17/15 21:30	123.364	0	-1	8400	0	100000	USDJPY	0.0462	1
11/17/15 23:05	123.424	11/17/15 23:50	123.395	0	1	-2900	0	100000	USDJPY	0.0388	1
11/17/15 23:59	123.415	11/18/15 0:15	123.436	0	1	2260	0	100000	USDJPY	0.0149	1
11/18/15 0:15	123.436	11/18/15 0:20	123.409	0	-1	2700	0	100000	USDJPY	0.0156	1
11/18/15 1:15	123.429	11/18/15 1:35	123.446	0	-1	-1700	0	100000	USDJPY	0.0199	1
11/18/15 1:35	123.446	11/18/15 2:10	123.424	0	1	-2200	0	100000	USDJPY	0.0199	1
11/18/15 2:25	123.405	11/18/15 3:05	123.4	0	1	-500	0	100000	USDJPY	0.0191	1
11/18/15 3:45	123.428	11/18/15 3:45	123.435	0	-1	-700	0	100000	USDJPY	0.0218	1
11/18/15 3:45	123.435	11/18/15 4:15	123.419	0	1	-1600	0	100000	USDJPY	0.0218	1
11/18/15 5:25	123.397	11/18/15 5:30	123.413	0	-1	-1600	0	100000	USDJPY	0.0151	1
11/18/15 5:40	123.383	11/18/15 5:50	123.36	0	-1	2300	0	100000	USDJPY	0.0186	1
11/18/15 5:50	123.36	11/18/15 6:20	123.344	0	1	-1600	0	100000	USDJPY	0.0216	1
11/18/15 6:20	123.344	11/18/15 6:25	123.335	0	-1	900	0	100000	USDJPY	0.0214	1
11/18/15 6:25	123.335	11/18/15 7:10	123.33	0	1	-500	0	100000	USDJPY	0.021	1
11/18/15 7:15	123.292	11/18/15 8:40	123.275	0	-1	1700	0	100000	USDJPY	0.0253	1
11/18/15 9:15	123.312	11/18/15 9:45	123.278	0	-1	3400	0	100000	USDJPY	0.0271	1
11/18/15 10:20	123.245	11/18/15 10:40	123.288	0	-1	-4300	0	100000	USDJPY	0.0315	1
11/18/15 11:30	123.235	11/18/15 12:00	123.266	0	-1	-3100	0	100000	USDJPY	0.0266	1
11/18/15 12:40	123.296	11/18/15 12:45	123.316	0	-1	-2000	0	100000	USDJPY	0.0232	1
11/18/15 12:45	123.316	11/18/15 13:15	123.338	0	1	2200	0	100000	USDJPY	0.0228	1
11/18/15 13:15	123.338	11/18/15 14:10	123.395	0	-1	-5700	0	100000	USDJPY	0.0232	1
11/18/15 14:10	123.395	11/18/15 14:20	123.362	0	1	-3300	0	100000	USDJPY	0.0268	1

11/18/15 14:35	123.408	11/18/15 15:25	123.438	0	1	3000	0	100000	USDJPY	0.0256	1
11/18/15 15:25	123.438	11/18/15 15:25	123.46	0	-1	-2200	0	100000	USDJPY	0.0295	1
11/18/15 15:25	123.46	11/18/15 15:55	123.42	0	1	-4000	0	100000	USDJPY	0.0295	1
11/18/15 16:40	123.371	11/18/15 16:55	123.415	0	1	4400	0	100000	USDJPY	0.0363	1
11/18/15 17:10	123.454	11/18/15 17:15	123.462	0	1	800	0	100000	USDJPY	0.0371	1
11/18/15 17:15	123.462	11/18/15 17:25	123.475	0	-1	-1300	0	100000	USDJPY	0.0356	1
11/18/15 17:25	123.475	11/18/15 17:50	123.501	0	1	2600	0	100000	USDJPY	0.0375	1
11/18/15 17:50	123.501	11/18/15 18:35	123.588	0	-1	-8700	0	100000	USDJPY	0.0309	1
11/18/15 18:35	123.588	11/18/15 18:55	123.535	0	1	-5300	0	100000	USDJPY	0.0401	1
11/18/15 19:40	123.472	11/18/15 20:05	123.491	0	1	1900	0	100000	USDJPY	0.0303	1
11/18/15 21:10	123.566	11/18/15 21:15	123.459	0	-1	10700	0	100000	USDJPY	0.0678	1
11/18/15 23:50	123.565	11/18/15 23:50	123.572	0	-1	-700	0	100000	USDJPY	0.0225	1
11/18/15 23:50	123.572	11/19/15 0:30	123.555	0	1	-1650	0	100000	USDJPY	0.0225	1
11/19/15 1:25	123.535	11/19/15 1:55	123.557	0	1	2200	0	100000	USDJPY	0.0168	1
11/19/15 2:05	123.507	11/19/15 2:30	123.456	0	-1	5100	0	100000	USDJPY	0.0255	1
11/19/15 2:30	123.456	11/19/15 2:45	123.51	0	1	5400	0	100000	USDJPY	0.0374	1
11/19/15 3:50	123.451	11/19/15 3:55	123.444	0	1	700	0	100000	USDJPY	0.0385	1
11/19/15 3:55	123.444	11/19/15 4:05	123.431	0	1	-1300	0	100000	USDJPY	0.0375	1
11/19/15 4:05	123.431	11/19/15 4:10	123.419	0	-1	1200	0	100000	USDJPY	0.0388	1
11/19/15 4:10	123.419	11/19/15 4:55	123.395	0	1	-2400	0	100000	USDJPY	0.0392	1
11/19/15 5:15	123.469	11/19/15 5:25	123.366	0	-1	10300	0	100000	USDJPY	0.0485	1
11/19/15 5:25	123.305	11/19/15 5:35	123.22	0	-1	8500	0	100000	USDJPY	0.0633	1
11/19/15 5:35	123.22	11/19/15 6:20	123.152	0	1	-6800	0	100000	USDJPY	0.0719	1
11/19/15 6:20	123.152	11/19/15 6:30	123.223	0	-1	-7100	0	100000	USDJPY	0.069	1
11/19/15 7:15	123.274	11/19/15 7:50	123.265	0	-1	900	0	100000	USDJPY	0.0288	1
11/19/15 10:25	123.156	11/19/15 10:50	123.18	0	1	2400	0	100000	USDJPY	0.0546	1
11/19/15 10:50	123.18	11/19/15 11:05	123.124	0	-1	5600	0	100000	USDJPY	0.0544	1
11/19/15 11:05	123.124	11/19/15 11:55	123.169	0	1	4500	0	100000	USDJPY	0.0559	1
11/19/15 12:50	123.15	11/19/15 13:15	123.109	0	-1	4100	0	100000	USDJPY	0.0271	1
11/19/15 13:15	123.109	11/19/15 13:25	123.119	0	1	1000	0	100000	USDJPY	0.028	1
11/19/15 13:25	123.119	11/19/15 13:50	123.051	0	-1	6800	0	100000	USDJPY	0.0318	1
11/19/15 13:50	123.051	11/19/15 14:15	123.078	0	1	2700	0	100000	USDJPY	0.0367	1
11/19/15 15:40	123.197	11/19/15 15:40	123.215	0	-1	-1800	0	100000	USDJPY	0.0421	1
11/19/15 15:40	123.215	11/19/15 16:05	123.126	0	1	-8900	0	100000	USDJPY	0.0421	1
11/19/15 16:25	122.991	11/19/15 17:25	122.851	0	1	-14000	0	100000	USDJPY	0.0593	1
11/19/15 17:25	122.851	11/19/15 18:10	122.782	0	-1	6900	0	100000	USDJPY	0.0695	1
11/19/15 18:10	122.782	11/19/15 18:30	122.741	0	1	-4100	0	100000	USDJPY	0.0546	1
11/19/15 18:30	122.741	11/19/15 18:50	122.643	0	-1	9800	0	100000	USDJPY	0.0562	1
11/19/15 18:50	122.643	11/19/15 19:20	122.76	0	1	11700	0	100000	USDJPY	0.0605	1
11/19/15 20:05	122.838	11/19/15 20:45	122.811	0	-1	2700	0	100000	USDJPY	0.0394	1
11/19/15 21:25	122.748	11/19/15 21:35	122.754	0	1	600	0	100000	USDJPY	0.0317	1
11/19/15 21:35	122.754	11/19/15 21:50	122.803	0	-1	-4900	0	100000	USDJPY	0.03	1
11/19/15 22:00	122.838	11/19/15 22:30	122.866	0	-1	-2800	0	100000	USDJPY	0.029	1
11/19/15 22:30	122.866	11/19/15 22:35	122.874	0	1	800	0	100000	USDJPY	0.0305	1
11/19/15 22:35	122.874	11/19/15 22:40	122.823	0	-1	5100	0	100000	USDJPY	0.0294	1

11/20/15 0:35	122.897	11/20/15 1:35	122.905	0	-1	-800	0	100000	USDJPY	0.0243	1
11/20/15 2:20	122.935	11/20/15 2:30	122.91	0	1	-2500	0	100000	USDJPY	0.0264	1
11/20/15 3:05	122.941	11/20/15 3:10	123.004	0	1	6300	0	100000	USDJPY	0.0347	1
11/20/15 3:10	123.004	11/20/15 4:05	122.956	0	-1	4800	0	100000	USDJPY	0.0405	1
11/20/15 4:30	122.916	11/20/15 5:10	122.91	0	1	-600	0	100000	USDJPY	0.0272	1
11/20/15 5:40	122.961	11/20/15 6:05	122.924	0	-1	3700	0	100000	USDJPY	0.0262	1
11/20/15 6:45	122.887	11/20/15 7:10	122.82	0	-1	6700	0	100000	USDJPY	0.0239	1
11/20/15 7:10	122.82	11/20/15 7:40	122.835	0	1	1500	0	100000	USDJPY	0.0269	1
11/20/15 7:40	122.835	11/20/15 8:45	122.819	0	-1	1600	0	100000	USDJPY	0.0262	1
11/20/15 9:10	122.873	11/20/15 9:30	122.917	0	-1	-4400	0	100000	USDJPY	0.0273	1
11/20/15 9:30	122.917	11/20/15 9:35	122.953	0	1	3600	0	100000	USDJPY	0.0314	1
11/20/15 9:35	122.953	11/20/15 10:15	122.927	0	-1	2600	0	100000	USDJPY	0.0331	1
11/20/15 10:25	123.024	11/20/15 10:35	122.932	0	-1	-9200	0	100000	USDJPY	0.0509	1
11/20/15 11:25	122.804	11/20/15 11:55	122.843	0	1	-3900	0	100000	USDJPY	0.0453	1
11/20/15 14:25	122.857	11/20/15 14:50	122.848	0	-1	900	0	100000	USDJPY	0.0316	1
11/20/15 15:30	122.79	11/20/15 15:45	122.764	0	-1	-2600	0	100000	USDJPY	0.0288	1
11/20/15 15:45	122.764	11/20/15 16:50	122.796	0	-1	-3200	0	100000	USDJPY	0.0348	1
11/20/15 17:35	122.885	11/20/15 17:50	122.814	0	-1	7100	0	100000	USDJPY	0.0476	1
11/20/15 20:25	122.85	11/20/15 20:40	122.788	0	-1	6200	0	100000	USDJPY	0.0308	1
11/20/15 21:55	122.848	11/20/15 22:35	122.88	0	-1	-3200	0	100000	USDJPY	0.024	1
11/20/15 22:35	122.88	11/20/15 23:20	122.901	0	1	2100	0	100000	USDJPY	0.0206	1
11/20/15 23:20	122.901	11/20/15 23:35	122.853	0	-1	4800	0	100000	USDJPY	0.0186	1
11/20/15 23:45	122.843	11/23/15 0:20	122.896	0	1	5440	0	100000	USDJPY	0.0154	1
11/23/15 1:40	122.893	11/23/15 1:40	122.9	0	-1	-700	0	100000	USDJPY	0.0209	1
11/23/15 1:40	122.9	11/23/15 2:20	122.936	0	1	3600	0	100000	USDJPY	0.0209	1
11/23/15 2:20	122.936	11/23/15 3:20	122.955	0	-1	-1900	0	100000	USDJPY	0.0184	1
11/23/15 3:55	123.088	11/23/15 5:20	123.177	0	-1	-8900	0	100000	USDJPY	0.0316	1
11/23/15 6:30	123.191	11/23/15 6:40	123.199	0	1	800	0	100000	USDJPY	0.0151	1
11/23/15 6:40	123.199	11/23/15 7:15	123.184	0	-1	1500	0	100000	USDJPY	0.0137	1
11/23/15 9:15	123.206	11/23/15 9:30	123.166	0	-1	4000	0	100000	USDJPY	0.0273	1
11/23/15 10:10	123.116	11/23/15 10:20	123.111	0	-1	500	0	100000	USDJPY	0.0273	1
11/23/15 10:20	123.111	11/23/15 11:15	123.14	0	1	2900	0	100000	USDJPY	0.0298	1
11/23/15 11:25	123.152	11/23/15 11:50	123.137	0	-1	1500	0	100000	USDJPY	0.0301	1
11/23/15 12:15	123.171	11/23/15 12:50	123.168	0	-1	300	0	100000	USDJPY	0.0226	1
11/23/15 14:40	123.132	11/23/15 15:05	123.166	0	-1	-3400	0	100000	USDJPY	0.0274	1
11/23/15 15:55	123.109	11/23/15 15:55	123.106	0	1	-300	0	100000	USDJPY	0.0266	1
11/23/15 15:55	123.106	11/23/15 17:20	122.899	0	-1	20700	0	100000	USDJPY	0.0266	1
11/23/15 18:30	123.04	11/23/15 19:00	122.982	0	-1	5800	0	100000	USDJPY	0.0373	1
11/23/15 20:05	122.89	11/23/15 20:05	122.878	0	1	-1200	0	100000	USDJPY	0.0268	1
11/23/15 20:05	122.878	11/23/15 20:40	122.86	0	-1	1800	0	100000	USDJPY	0.0268	1
11/23/15 20:40	122.86	11/23/15 21:15	122.841	0	1	-1900	0	100000	USDJPY	0.022	1
11/23/15 21:15	122.841	11/23/15 21:20	122.816	0	-1	2500	0	100000	USDJPY	0.0247	1
11/23/15 21:20	122.816	11/23/15 22:05	122.837	0	1	2100	0	100000	USDJPY	0.0274	1
11/23/15 22:15	122.868	11/23/15 22:50	122.849	0	-1	1900	0	100000	USDJPY	0.0238	1
11/23/15 23:50	122.816	11/24/15 0:15	122.848	0	1	3340	0	100000	USDJPY	0.0161	1
11/24/15 0:50	122.865	11/24/15 1:55	122.901	0	-1	-3600	0	100000	USDJPY	0.0163	1
11/24/15 2:20	122.809	11/24/15 2:35	122.916	0	1	10700	0	100000	USDJPY	0.0376	1
11/24/15 2:40	122.932	11/24/15 2:55	122.892	0	1	-4000	0	100000	USDJPY	0.0471	1
11/24/15 3:20	122.819	11/24/15 4:40	122.737	0	1	-8200	0	100000	USDJPY	0.0367	1
11/24/15 5:05	122.761	11/24/15 5:45	122.738	0	-1	2300	0	100000	USDJPY	0.0192	1
11/24/15 5:45	122.726	11/24/15 6:05	122.759	0	-1	-3300	0	100000	USDJPY	0.023	1

11/24/15 6:55	122.788	11/24/15 7:15	122.735	0	-1	5300	0	100000	USDJPY	0.0201	1
11/24/15 7:20	122.703	11/24/15 7:45	122.745	0	1	4200	0	100000	USDJPY	0.0228	1
11/24/15 8:05	122.678	11/24/15 8:25	122.755	0	1	7700	0	100000	USDJPY	0.026	1
11/24/15 9:00	122.683	11/24/15 9:15	122.744	0	1	6100	0	100000	USDJPY	0.0223	1
11/24/15 9:55	122.682	11/24/15 10:00	122.64	0	-1	4200	0	100000	USDJPY	0.0271	1
11/24/15 10:00	122.64	11/24/15 10:45	122.539	0	1	-10100	0	100000	USDJPY	0.0301	1
11/24/15 10:45	122.539	11/24/15 11:00	122.476	0	-1	6300	0	100000	USDJPY	0.046	1
11/24/15 11:00	122.476	11/24/15 11:20	122.573	0	1	9700	0	100000	USDJPY	0.0495	1
11/24/15 12:20	122.63	11/24/15 12:40	122.556	0	-1	7400	0	100000	USDJPY	0.0399	1
11/24/15 12:55	122.523	11/24/15 13:05	122.568	0	-1	-4500	0	100000	USDJPY	0.036	1
11/24/15 13:20	122.515	11/24/15 13:35	122.543	0	-1	-2800	0	100000	USDJPY	0.0331	1
11/24/15 14:45	122.597	11/24/15 15:00	122.497	0	-1	10000	0	100000	USDJPY	0.0272	1
11/24/15 15:00	122.49	11/24/15 16:25	122.475	0	-1	1500	0	100000	USDJPY	0.0305	1
11/24/15 16:40	122.528	11/24/15 17:30	122.553	0	-1	-2500	0	100000	USDJPY	0.0453	1
11/24/15 17:55	122.45	11/24/15 18:15	122.506	0	1	5600	0	100000	USDJPY	0.0509	1
11/24/15 18:25	122.444	11/24/15 18:30	122.503	0	-1	-5900	0	100000	USDJPY	0.0424	1
11/24/15 18:55	122.435	11/24/15 19:15	122.402	0	-1	3300	0	100000	USDJPY	0.0466	1
11/24/15 19:15	122.402	11/24/15 20:15	122.389	0	1	-1300	0	100000	USDJPY	0.0464	1
11/24/15 20:15	122.389	11/24/15 20:20	122.36	0	-1	2900	0	100000	USDJPY	0.0257	1
11/24/15 20:20	122.36	11/24/15 20:35	122.408	0	1	4800	0	100000	USDJPY	0.0265	1
11/24/15 21:30	122.34	11/24/15 21:40	122.4	0	1	6000	0	100000	USDJPY	0.0353	1
11/24/15 22:35	122.494	11/24/15 23:00	122.464	0	-1	3000	0	100000	USDJPY	0.0291	1
11/24/15 23:35	122.503	11/24/15 23:40	122.534	0	1	3100	0	100000	USDJPY	0.0152	1
11/24/15 23:40	122.534	11/25/15 0:40	122.518	0	-1	1230	0	100000	USDJPY	0.0208	1
11/25/15 0:45	122.472	11/25/15 1:05	122.511	0	1	3900	0	100000	USDJPY	0.023	1
11/25/15 2:20	122.43	11/25/15 2:20	122.429	0	1	-100	0	100000	USDJPY	0.0309	1
11/25/15 2:20	122.429	11/25/15 2:30	122.395	0	-1	3400	0	100000	USDJPY	0.0309	1
11/25/15 2:30	122.395	11/25/15 3:25	122.345	0	1	-5000	0	100000	USDJPY	0.0325	1
11/25/15 3:25	122.345	11/25/15 3:35	122.335	0	-1	1000	0	100000	USDJPY	0.0398	1
11/25/15 3:35	122.335	11/25/15 4:00	122.39	0	1	5500	0	100000	USDJPY	0.0425	1
11/25/15 4:10	122.317	11/25/15 4:20	122.267	0	-1	5000	0	100000	USDJPY	0.0432	1
11/25/15 4:20	122.267	11/25/15 5:05	122.257	0	1	-1000	0	100000	USDJPY	0.0431	1
11/25/15 5:05	122.257	11/25/15 5:35	122.3	0	-1	-4300	0	100000	USDJPY	0.0312	1
11/25/15 5:40	122.328	11/25/15 6:15	122.317	0	-1	1100	0	100000	USDJPY	0.0218	1
11/25/15 6:30	122.388	11/25/15 7:40	122.386	0	-1	200	0	100000	USDJPY	0.0234	1
11/25/15 8:10	122.33	11/25/15 8:55	122.305	0	1	-2500	0	100000	USDJPY	0.0343	1
11/25/15 8:55	122.305	11/25/15 9:25	122.338	0	-1	-3300	0	100000	USDJPY	0.0305	1
11/25/15 9:55	122.27	11/25/15 10:00	122.319	0	-1	-4900	0	100000	USDJPY	0.0394	1
11/25/15 11:10	122.422	11/25/15 12:15	122.598	0	-1	-17600	0	100000	USDJPY	0.0386	1
11/25/15 12:15	122.598	11/25/15 12:25	122.63	0	1	3200	0	100000	USDJPY	0.0525	1
11/25/15 12:25	122.63	11/25/15 12:45	122.578	0	-1	5200	0	100000	USDJPY	0.0491	1
11/25/15 13:10	122.65	11/25/15 13:15	122.654	0	1	400	0	100000	USDJPY	0.0419	1
11/25/15 13:15	122.654	11/25/15 13:50	122.639	0	-1	1500	0	100000	USDJPY	0.0369	1
11/25/15 14:45	122.702	11/25/15 15:00	122.653	0	1	-4900	0	100000	USDJPY	0.0342	1

11/25/15 15:20	122.733	11/25/15 15:20	122.743	0	-1	-1000	0	100000	USDJPY	0.0336	1
11/25/15 15:20	122.743	11/25/15 15:45	122.797	0	1	5400	0	100000	USDJPY	0.0336	1
11/25/15 15:45	122.797	11/25/15 16:20	122.792	0	-1	500	0	100000	USDJPY	0.0446	1
11/25/15 16:40	122.839	11/25/15 16:50	122.867	0	1	2800	0	100000	USDJPY	0.032	1
11/25/15 16:50	122.867	11/25/15 17:05	122.881	0	-1	-1400	0	100000	USDJPY	0.0313	1
11/25/15 17:05	122.881	11/25/15 17:15	122.811	0	1	-7000	0	100000	USDJPY	0.0343	1
11/25/15 18:40	122.727	11/25/15 20:45	122.647	0	1	-8000	0	100000	USDJPY	0.0427	1
11/25/15 21:25	122.731	11/25/15 21:55	122.677	0	-1	5400	0	100000	USDJPY	0.0261	1
11/25/15 22:00	122.727	11/25/15 22:15	122.714	0	1	-1300	0	100000	USDJPY	0.0268	1
11/26/15 0:05	122.679	11/26/15 0:15	122.711	0	-1	-3200	0	100000	USDJPY	0.0174	1
11/26/15 2:05	122.671	11/26/15 2:10	122.658	0	-1	1300	0	100000	USDJPY	0.014	1
11/26/15 2:10	122.658	11/26/15 2:40	122.675	0	1	1700	0	100000	USDJPY	0.0158	1
11/26/15 3:00	122.627	11/26/15 3:25	122.645	0	-1	-1800	0	100000	USDJPY	0.0351	1
11/26/15 5:00	122.602	11/26/15 5:10	122.629	0	-1	-2700	0	100000	USDJPY	0.0183	1
11/26/15 5:30	122.585	11/26/15 5:35	122.573	0	-1	1200	0	100000	USDJPY	0.0187	1
11/26/15 5:35	122.573	11/26/15 6:05	122.6	0	1	2700	0	100000	USDJPY	0.0202	1
11/26/15 6:30	122.572	11/26/15 6:55	122.543	0	-1	2900	0	100000	USDJPY	0.0172	1
11/26/15 6:55	122.543	11/26/15 6:55	122.543	0	1	0	0	100000	USDJPY	0.0174	1
11/26/15 6:55	122.543	11/26/15 7:15	122.577	0	-1	-3400	0	100000	USDJPY	0.0174	1
11/26/15 9:05	122.611	11/26/15 9:45	122.649	0	-1	-3800	0	100000	USDJPY	0.0213	1
11/26/15 9:45	122.649	11/26/15 9:50	122.67	0	1	2100	0	100000	USDJPY	0.0222	1
11/26/15 9:50	122.67	11/26/15 10:05	122.636	0	-1	3400	0	100000	USDJPY	0.0248	1
11/26/15 10:30	122.573	11/26/15 10:45	122.555	0	1	-1800	0	100000	USDJPY	0.0309	1
11/26/15 10:45	122.555	11/26/15 11:25	122.56	0	-1	-500	0	100000	USDJPY	0.0304	1
11/26/15 11:45	122.614	11/26/15 12:20	122.586	0	-1	2800	0	100000	USDJPY	0.0317	1
11/26/15 13:40	122.593	11/26/15 13:50	122.566	0	-1	2700	0	100000	USDJPY	0.0203	1
11/26/15 15:25	122.536	11/26/15 15:25	122.534	0	1	-200	0	100000	USDJPY	0.0144	1
11/26/15 15:25	122.534	11/26/15 15:45	122.561	0	-1	-2700	0	100000	USDJPY	0.0144	1
11/26/15 16:40	122.531	11/26/15 16:45	122.516	0	-1	1500	0	100000	USDJPY	0.0187	1
11/26/15 16:45	122.516	11/26/15 17:10	122.534	0	1	1800	0	100000	USDJPY	0.0198	1
11/26/15 17:55	122.561	11/26/15 18:20	122.551	0	-1	1000	0	100000	USDJPY	0.0143	1
11/26/15 18:35	122.575	11/26/15 18:40	122.578	0	1	300	0	100000	USDJPY	0.0156	1
11/26/15 18:40	122.578	11/26/15 19:15	122.58	0	-1	-200	0	100000	USDJPY	0.0168	1
11/26/15 19:35	122.606	11/26/15 19:55	122.585	0	1	-2100	0	100000	USDJPY	0.012	1
11/26/15 20:20	122.615	11/26/15 20:20	122.617	0	-1	-200	0	100000	USDJPY	0.014	1
11/26/15 20:20	122.617	11/26/15 21:05	122.599	0	1	-1800	0	100000	USDJPY	0.014	1
11/26/15 21:25	122.58	11/26/15 22:15	122.572	0	1	-800	0	100000	USDJPY	0.0145	1
11/26/15 23:30	122.61	11/27/15 0:10	122.564	0	-1	4490	0	100000	USDJPY	0.0133	1
11/27/15 1:50	122.639	11/27/15 1:55	122.638	0	1	-100	0	100000	USDJPY	0.026	1
11/27/15 1:55	122.638	11/27/15 2:20	122.618	0	-1	2000	0	100000	USDJPY	0.0284	1
11/27/15 3:00	122.693	11/27/15 3:00	122.701	0	-1	-800	0	100000	USDJPY	0.0263	1
11/27/15 3:00	122.701	11/27/15 3:30	122.644	0	1	-5700	0	100000	USDJPY	0.0263	1
11/27/15 4:00	122.59	11/27/15 4:05	122.634	0	1	4400	0	100000	USDJPY	0.0195	1
11/27/15 4:10	122.586	11/27/15 4:40	122.617	0	-1	-3100	0	100000	USDJPY	0.0265	1
11/27/15 7:10	122.556	11/27/15 7:40	122.526	0	-1	3000	0	100000	USDJPY	0.0163	1
11/27/15 7:40	122.526	11/27/15 9:35	122.39	0	1	-13600	0	100000	USDJPY	0.0169	1
11/27/15 9:40	122.331	11/27/15 9:50	122.377	0	-1	-4600	0	100000	USDJPY	0.0412	1
11/27/15 11:05	122.417	11/27/15 11:35	122.463	0	-1	-4600	0	100000	USDJPY	0.036	1
11/27/15 11:35	122.463	11/27/15 11:40	122.457	0	1	-600	0	100000	USDJPY	0.0301	1
11/27/15 11:40	122.457	11/27/15 13:10	122.579	0	-1	-12200	0	100000	USDJPY	0.0321	1
11/27/15 15:20	122.638	11/27/15 15:25	122.641	0	1	300	0	100000	USDJPY	0.0218	1

12/2/15 19:10	123.541	12/2/15 19:55	123.518	0	-1	2300	0	100000	USDJPY	0.0333	1
12/2/15 20:25	123.427	12/2/15 22:25	123.222	0	1	-20500	0	100000	USDJPY	0.0508	1
12/3/15 1:05	123.277	12/3/15 1:30	123.279	0	-1	-200	0	100000	USDJPY	0.018	1
12/3/15 1:30	123.279	12/3/15 1:45	123.248	0	1	-3100	0	100000	USDJPY	0.0213	1
12/3/15 2:45	123.283	12/3/15 2:55	123.278	0	-1	500	0	100000	USDJPY	0.0233	1
12/3/15 2:55	123.278	12/3/15 3:15	123.308	0	1	3000	0	100000	USDJPY	0.0254	1
12/3/15 3:15	123.308	12/3/15 3:25	123.275	0	-1	3300	0	100000	USDJPY	0.0283	1
12/3/15 4:45	123.299	12/3/15 4:50	123.311	0	1	1200	0	100000	USDJPY	0.0209	1
12/3/15 4:50	123.311	12/3/15 5:00	123.319	0	-1	-800	0	100000	USDJPY	0.0192	1
12/3/15 5:00	123.319	12/3/15 5:00	123.319	0	1	0	0	100000	USDJPY	0.0204	1
12/3/15 5:00	123.319	12/3/15 5:15	123.297	0	-1	2200	0	100000	USDJPY	0.0204	1
12/3/15 5:45	123.328	12/3/15 6:35	123.35	0	1	2200	0	100000	USDJPY	0.0217	1
12/3/15 6:35	123.35	12/3/15 6:35	123.351	0	-1	-100	0	100000	USDJPY	0.0167	1
12/3/15 6:35	123.351	12/3/15 7:00	123.341	0	1	-1000	0	100000	USDJPY	0.0167	1
12/3/15 7:05	123.389	12/3/15 7:10	123.42	0	1	3100	0	100000	USDJPY	0.0260	1
12/3/15 7:10	123.42	12/3/15 8:15	123.457	0	-1	-3700	0	100000	USDJPY	0.0299	1
12/3/15 8:15	123.457	12/3/15 8:35	123.472	0	1	1500	0	100000	USDJPY	0.0277	1
12/3/15 8:35	123.472	12/3/15 8:55	123.458	0	-1	1400	0	100000	USDJPY	0.0238	1
12/3/15 9:55	123.391	12/3/15 10:10	123.426	0	1	3500	0	100000	USDJPY	0.0305	1
12/3/15 10:25	123.483	12/3/15 10:35	123.485	0	-1	-200	0	100000	USDJPY	0.0339	1
12/3/15 10:35	123.485	12/3/15 11:10	123.53	0	1	4500	0	100000	USDJPY	0.034	1
12/3/15 11:10	123.53	12/3/15 11:10	123.531	0	-1	-100	0	100000	USDJPY	0.024	1
12/3/15 11:10	123.531	12/3/15 11:30	123.472	0	1	-5900	0	100000	USDJPY	0.024	1
12/3/15 12:25	123.443	12/3/15 12:50	123.461	0	1	1800	0	100000	USDJPY	0.0229	1
12/3/15 14:45	123.395	12/3/15 14:45	123.34	0	1	-5500	0	100000	USDJPY	0.0338	1
12/3/15 14:45	123.34	12/3/15 15:00	123.329	0	-1	1100	0	100000	USDJPY	0.0338	1
12/3/15 15:00	123.329	12/3/15 15:00	123.328	0	1	-100	0	100000	USDJPY	0.0775	1
12/3/15 15:00	123.328	12/3/15 15:25	123.342	0	-1	-1400	0	100000	USDJPY	0.0775	1
12/3/15 15:40	123.122	12/3/15 15:50	122.902	0	-1	22000	0	100000	USDJPY	0.1313	1
12/3/15 15:50	122.902	12/3/15 16:25	123.222	0	1	32000	0	100000	USDJPY	0.1341	1
12/3/15 16:45	123.348	12/3/15 17:10	123.162	0	-1	18600	0	100000	USDJPY	0.0852	1
12/3/15 17:45	123.03	12/3/15 18:00	123.133	0	-1	-10300	0	100000	USDJPY	0.0954	1
12/3/15 18:30	123.078	12/3/15 18:40	123.008	0	-1	7000	0	100000	USDJPY	0.0612	1
12/3/15 18:40	123.008	12/3/15 18:40	122.993	0	1	-1500	0	100000	USDJPY	0.0645	1
12/3/15 18:40	122.993	12/3/15 19:20	122.882	0	-1	11100	0	100000	USDJPY	0.0645	1
12/3/15 19:20	122.882	12/3/15 19:20	122.865	0	1	-1700	0	100000	USDJPY	0.0771	1
12/3/15 19:20	122.865	12/3/15 20:40	122.588	0	-1	27700	0	100000	USDJPY	0.0771	1
12/3/15 20:40	122.588	12/3/15 21:20	122.65	0	1	6200	0	100000	USDJPY	0.0598	1
12/3/15 21:30	122.561	12/3/15 21:35	122.462	0	-1	9900	0	100000	USDJPY	0.0622	1
12/3/15 21:35	122.462	12/3/15 22:30	122.458	0	1	-400	0	100000	USDJPY	0.0749	1
12/3/15 23:50	122.57	12/4/15 0:25	122.599	0	-1	-3000	0	100000	USDJPY	0.0415	1
12/4/15 0:25	122.599	12/4/15 0:30	122.623	0	1	2400	0	100000	USDJPY	0.0318	1
12/4/15 0:30	122.623	12/4/15 2:00	122.664	0	-1	-4100	0	100000	USDJPY	0.0306	1
12/4/15 2:10	122.574	12/4/15 2:45	122.603	0	1	2900	0	100000	USDJPY	0.0426	1
12/4/15 3:00	122.674	12/4/15 3:10	122.627	0	-1	4700	0	100000	USDJPY	0.0693	1
12/4/15 3:30	122.766	12/4/15 3:55	122.709	0	-1	5700	0	100000	USDJPY	0.0617	1

12/4/15 4:25	122.61	12/4/15 4:45	122.597	0	1	-1300	0	100000	USDJPY	0.0472	1
12/4/15 4:45	122.597	12/4/15 4:55	122.566	0	-1	3100	0	100000	USDJPY	0.0383	1
12/4/15 4:55	122.566	12/4/15 5:10	122.585	0	1	1900	0	100000	USDJPY	0.0342	1
12/4/15 5:10	122.585	12/4/15 5:40	122.615	0	-1	-3000	0	100000	USDJPY	0.0299	1
12/4/15 6:55	122.511	12/4/15 7:10	122.561	0	-1	-5000	0	100000	USDJPY	0.0332	1
12/4/15 7:25	122.512	12/4/15 8:00	122.542	0	-1	-3000	0	100000	USDJPY	0.0327	1
12/4/15 8:05	122.593	12/4/15 9:05	122.603	0	-1	-1000	0	100000	USDJPY	0.0363	1
12/4/15 9:20	122.676	12/4/15 9:30	122.708	0	1	3200	0	100000	USDJPY	0.0391	1
12/4/15 9:30	122.708	12/4/15 10:35	122.738	0	-1	-3000	0	100000	USDJPY	0.036	1
12/4/15 11:05	122.806	12/4/15 11:25	122.73	0	-1	7600	0	100000	USDJPY	0.0383	1
12/4/15 12:20	122.792	12/4/15 12:45	122.819	0	1	2700	0	100000	USDJPY	0.0283	1
12/4/15 12:45	122.819	12/4/15 12:45	122.821	0	-1	-200	0	100000	USDJPY	0.0269	1
12/4/15 12:45	122.821	12/4/15 13:55	122.832	0	1	1100	0	100000	USDJPY	0.0269	1
12/4/15 14:50	122.873	12/4/15 15:35	122.752	0	-1	12100	0	100000	USDJPY	0.0308	1
12/4/15 15:35	122.752	12/4/15 15:35	123.173	0	1	42100	0	100000	USDJPY	0.0728	1
12/4/15 17:45	123.035	12/4/15 18:10	123.144	0	1	10900	0	100000	USDJPY	0.0788	1
12/4/15 18:10	123.144	12/4/15 18:25	123.143	0	-1	100	0	100000	USDJPY	0.0612	1
12/4/15 18:25	123.143	12/4/15 18:40	123.089	0	1	-5400	0	100000	USDJPY	0.0608	1
12/4/15 19:35	123.162	12/4/15 19:40	123.249	0	1	8700	0	100000	USDJPY	0.0468	1
12/4/15 19:40	123.249	12/4/15 20:15	123.269	0	-1	-2000	0	100000	USDJPY	0.051	1
12/4/15 20:15	123.269	12/4/15 20:30	123.188	0	1	-8100	0	100000	USDJPY	0.0559	1
12/4/15 21:50	123.213	12/4/15 21:55	123.21	0	1	-300	0	100000	USDJPY	0.0256	1
12/4/15 21:55	123.21	12/4/15 22:00	123.162	0	-1	4800	0	100000	USDJPY	0.0242	1
12/4/15 23:15	123.131	12/4/15 23:15	123.126	0	1	-500	0	100000	USDJPY	0.0234	1
12/4/15 23:15	123.126	12/4/15 23:45	123.148	0	-1	-2200	0	100000	USDJPY	0.0234	1
12/4/15 23:59	123.098	12/7/15 0:10	123.201	0	1	10330	0	100000	USDJPY	0.0212	1
12/7/15 1:45	123.215	12/7/15 2:00	123.185	0	1	-3000	0	100000	USDJPY	0.032	1
12/7/15 4:15	123.251	12/7/15 5:05	123.298	0	-1	-4700	0	100000	USDJPY	0.0269	1
12/7/15 5:05	123.298	12/7/15 5:05	123.298	0	1	0	0	100000	USDJPY	0.0257	1
12/7/15 5:05	123.298	12/7/15 5:30	123.273	0	-1	2500	0	100000	USDJPY	0.0257	1
12/7/15 7:30	123.296	12/7/15 7:45	123.275	0	1	-2100	0	100000	USDJPY	0.0205	1
12/7/15 10:15	123.306	12/7/15 10:20	123.332	0	1	2600	0	100000	USDJPY	0.0219	1
12/7/15 10:20	123.332	12/7/15 11:10	123.36	0	-1	-2800	0	100000	USDJPY	0.0259	1
12/7/15 11:35	123.427	12/7/15 12:30	123.46	0	1	3300	0	100000	USDJPY	0.0345	1
12/7/15 12:30	123.46	12/7/15 12:40	123.423	0	-1	3700	0	100000	USDJPY	0.0239	1
12/7/15 14:00	123.441	12/7/15 14:40	123.427	0	-1	1400	0	100000	USDJPY	0.0295	1
12/7/15 15:50	123.454	12/7/15 16:05	123.421	0	1	-3300	0	100000	USDJPY	0.0353	1
12/7/15 16:50	123.36	12/7/15 17:35	123.287	0	1	-7300	0	100000	USDJPY	0.0367	1
12/7/15 17:35	123.287	12/7/15 17:40	123.277	0	-1	1000	0	100000	USDJPY	0.0531	1
12/7/15 17:40	123.277	12/7/15 18:10	123.22	0	1	-5700	0	100000	USDJPY	0.0507	1
12/7/15 18:10	123.22	12/7/15 18:15	123.21	0	-1	1000	0	100000	USDJPY	0.0474	1
12/7/15 18:15	123.21	12/7/15 18:35	123.259	0	1	4900	0	100000	USDJPY	0.0469	1
12/7/15 19:35	123.218	12/7/15 20:15	123.267	0	-1	-4900	0	100000	USDJPY	0.034	1
12/7/15 22:15	123.328	12/7/15 22:40	123.296	0	1	-3200	0	100000	USDJPY	0.0365	1
12/7/15 23:50	123.349	12/8/15 0:05	123.366	0	1	1740	0	100000	USDJPY	0.0163	1
12/8/15 0:05	123.366	12/8/15 0:40	123.346	0	-1	2000	0	100000	USDJPY	0.0131	1
12/8/15 1:10	123.379	12/8/15 1:30	123.353	0	-1	2600	0	100000	USDJPY	0.0129	1
12/8/15 2:00	123.307	12/8/15 2:05	123.283	0	1	-2400	0	100000	USDJPY	0.0178	1
12/8/15 2:05	123.283	12/8/15 2:25	123.235	0	-1	4800	0	100000	USDJPY	0.0189	1
12/8/15 2:25	123.235	12/8/15 2:35	123.302	0	1	6700	0	100000	USDJPY	0.0302	1
12/8/15 3:40	123.221	12/8/15 4:10	123.133	0	-1	8800	0	100000	USDJPY	0.0295	1

12/8/15 4:10	123.133	12/8/15 4:55	123.107	0	1	-2600	0	100000	USDJPY	0.032	1
12/8/15 4:55	123.107	12/8/15 5:20	123.064	0	-1	4300	0	100000	USDJPY	0.0321	1
12/8/15 5:20	123.064	12/8/15 5:40	123.114	0	1	5000	0	100000	USDJPY	0.0298	1
12/8/15 6:45	123.104	12/8/15 7:05	123.118	0	-1	-1400	0	100000	USDJPY	0.0199	1
12/8/15 8:05	123.077	12/8/15 8:10	123.114	0	-1	-3700	0	100000	USDJPY	0.0249	1
12/8/15 8:20	123.074	12/8/15 8:30	123.105	0	-1	-3100	0	100000	USDJPY	0.0267	1
12/8/15 9:10	123.053	12/8/15 9:45	123.083	0	-1	-3000	0	100000	USDJPY	0.0273	1
12/8/15 10:20	123.046	12/8/15 10:30	123.011	0	-1	3500	0	100000	USDJPY	0.0298	1
12/8/15 10:30	123.011	12/8/15 11:05	123.003	0	1	-800	0	100000	USDJPY	0.0314	1
12/8/15 11:05	123.003	12/8/15 11:15	123.097	0	-1	-9400	0	100000	USDJPY	0.0371	1
12/8/15 12:35	123.146	12/8/15 12:55	123.147	0	-1	-100	0	100000	USDJPY	0.0317	1
12/8/15 12:55	123.147	12/8/15 13:35	123.15	0	1	300	0	100000	USDJPY	0.0301	1
12/8/15 14:25	123.025	12/8/15 15:05	122.922	0	1	-10300	0	100000	USDJPY	0.0359	1
12/8/15 15:05	122.922	12/8/15 15:25	122.849	0	-1	7300	0	100000	USDJPY	0.0507	1
12/8/15 15:25	122.849	12/8/15 15:40	122.855	0	1	600	0	100000	USDJPY	0.0522	1
12/8/15 15:40	122.855	12/8/15 16:40	122.726	0	-1	12900	0	100000	USDJPY	0.0542	1
12/8/15 16:40	122.726	12/8/15 16:55	122.851	0	1	12500	0	100000	USDJPY	0.0474	1
12/8/15 17:25	122.774	12/8/15 17:40	122.82	0	-1	-4600	0	100000	USDJPY	0.0619	1
12/8/15 18:05	122.914	12/8/15 18:40	122.902	0	-1	1200	0	100000	USDJPY	0.0575	1
12/8/15 18:55	122.948	12/8/15 19:05	122.999	0	1	5100	0	100000	USDJPY	0.0419	1
12/8/15 19:05	122.999	12/8/15 19:25	122.932	0	-1	6700	0	100000	USDJPY	0.0435	1
12/8/15 21:10	122.967	12/8/15 22:15	123.012	0	-1	-4500	0	100000	USDJPY	0.0373	1
12/8/15 23:10	122.957	12/9/15 0:05	122.901	0	1	-5500	0	100000	USDJPY	0.0301	1
12/9/15 0:05	122.901	12/9/15 0:10	122.909	0	-1	-800	0	100000	USDJPY	0.0175	1
12/9/15 0:10	122.909	12/9/15 0:25	122.9	0	1	-900	0	100000	USDJPY	0.0241	1
12/9/15 0:25	122.9	12/9/15 0:50	122.845	0	-1	5500	0	100000	USDJPY	0.0299	1
12/9/15 0:50	122.845	12/9/15 1:35	122.878	0	1	3300	0	100000	USDJPY	0.0347	1
12/9/15 1:45	122.914	12/9/15 2:40	122.987	0	-1	-7300	0	100000	USDJPY	0.0223	1
12/9/15 2:40	122.987	12/9/15 3:25	123.031	0	1	4400	0	100000	USDJPY	0.0282	1
12/9/15 3:25	123.031	12/9/15 3:35	122.954	0	-1	7700	0	100000	USDJPY	0.0312	1
12/9/15 4:00	122.859	12/9/15 5:25	122.812	0	1	-4700	0	100000	USDJPY	0.04	1
12/9/15 6:25	122.757	12/9/15 6:50	122.777	0	-1	-2000	0	100000	USDJPY	0.0285	1
12/9/15 6:55	122.738	12/9/15 7:05	122.694	0	-1	4400	0	100000	USDJPY	0.0244	1
12/9/15 7:05	122.694	12/9/15 7:55	122.732	0	1	3800	0	100000	USDJPY	0.0288	1
12/9/15 8:00	122.737	12/9/15 8:35	122.723	0	-1	1400	0	100000	USDJPY	0.0276	1
12/9/15 9:20	122.654	12/9/15 9:25	122.638	0	-1	1600	0	100000	USDJPY	0.0358	1
12/9/15 9:25	122.638	12/9/15 9:35	122.708	0	1	7000	0	100000	USDJPY	0.0372	1
12/9/15 10:20	122.801	12/9/15 10:45	122.742	0	-1	5900	0	100000	USDJPY	0.0399	1
12/9/15 11:50	122.658	12/9/15 12:25	122.607	0	-1	5100	0	100000	USDJPY	0.0447	1
12/9/15 12:25	122.607	12/9/15 13:00	122.645	0	1	3800	0	100000	USDJPY	0.0424	1
12/9/15 13:40	122.687	12/9/15 13:55	122.631	0	-1	5600	0	100000	USDJPY	0.0332	1
12/9/15 14:00	122.618	12/9/15 14:25	122.548	0	-1	7000	0	100000	USDJPY	0.0312	1
12/9/15 14:25	122.548	12/9/15 15:25	122.439	0	1	-10900	0	100000	USDJPY	0.0266	1
12/9/15 15:25	122.439	12/9/15 15:50	122.018	0	-1	42100	0	100000	USDJPY	0.0411	1

12/9/15 17:50	122.209	12/9/15 18:05	122.079	0	-1	13000	0	100000	USDJPY	0.0729	1
12/9/15 18:15	122.031	12/9/15 18:35	121.907	0	-1	12400	0	100000	USDJPY	0.0721	1
12/9/15 18:35	121.907	12/9/15 19:15	121.903	0	1	-400	0	100000	USDJPY	0.0681	1
12/9/15 19:25	121.795	12/9/15 19:30	121.688	0	-1	10700	0	100000	USDJPY	0.0682	1
12/9/15 19:30	121.688	12/9/15 20:50	121.252	0	1	-43600	0	100000	USDJPY	0.0755	1
12/9/15 20:50	121.252	12/9/15 22:00	121.205	0	-1	4700	0	100000	USDJPY	0.1389	1
12/9/15 22:25	121.276	12/9/15 23:40	121.436	0	-1	-16000	0	100000	USDJPY	0.0769	1
12/9/15 23:40	121.436	12/9/15 23:55	121.38	0	1	-5600	0	100000	USDJPY	0.0487	1
12/10/15 0:10	121.469	12/10/15 0:15	121.471	0	1	200	0	100000	USDJPY	0.0329	1
12/10/15 0:15	121.471	12/10/15 1:25	121.624	0	-1	-15300	0	100000	USDJPY	0.031	1
12/10/15 1:25	121.624	12/10/15 1:40	121.656	0	1	3200	0	100000	USDJPY	0.0399	1
12/10/15 1:40	121.656	12/10/15 2:10	121.58	0	-1	7600	0	100000	USDJPY	0.0406	1
12/10/15 3:15	121.333	12/10/15 3:40	121.475	0	1	14200	0	100000	USDJPY	0.0734	1
12/10/15 3:55	121.562	12/10/15 4:20	121.486	0	-1	7600	0	100000	USDJPY	0.0687	1
12/10/15 5:05	121.565	12/10/15 5:10	121.626	0	1	6100	0	100000	USDJPY	0.0338	1
12/10/15 5:10	121.626	12/10/15 5:35	121.607	0	-1	1900	0	100000	USDJPY	0.0358	1
12/10/15 5:35	121.607	12/10/15 6:20	121.609	0	1	200	0	100000	USDJPY	0.033	1
12/10/15 6:55	121.667	12/10/15 7:10	121.69	0	1	2300	0	100000	USDJPY	0.0285	1
12/10/15 7:10	121.69	12/10/15 7:10	121.693	0	-1	-300	0	100000	USDJPY	0.0289	1
12/10/15 7:10	121.693	12/10/15 7:25	121.638	0	1	-5500	0	100000	USDJPY	0.0289	1
12/10/15 7:50	121.577	12/10/15 8:05	121.654	0	1	7700	0	100000	USDJPY	0.0259	1
12/10/15 9:25	121.687	12/10/15 9:30	121.79	0	1	10300	0	100000	USDJPY	0.0336	1
12/10/15 9:30	121.79	12/10/15 10:10	121.703	0	-1	8700	0	100000	USDJPY	0.042	1
12/10/15 10:25	121.776	12/10/15 10:30	121.847	0	1	7100	0	100000	USDJPY	0.0504	1
12/10/15 10:30	121.847	12/10/15 11:00	121.758	0	-1	8900	0	100000	USDJPY	0.0565	1
12/10/15 12:30	121.669	12/10/15 12:45	121.717	0	1	4800	0	100000	USDJPY	0.0446	1
12/10/15 13:05	121.651	12/10/15 13:20	121.568	0	-1	8300	0	100000	USDJPY	0.0477	1
12/10/15 13:20	121.568	12/10/15 14:15	121.353	0	1	-21500	0	100000	USDJPY	0.046	1
12/10/15 14:15	121.353	12/10/15 14:45	121.37	0	-1	-1700	0	100000	USDJPY	0.0752	1
12/10/15 15:10	121.489	12/10/15 15:30	121.401	0	-1	8800	0	100000	USDJPY	0.0542	1
12/10/15 15:45	121.313	12/10/15 15:50	121.277	0	-1	3600	0	100000	USDJPY	0.0707	1
12/10/15 15:50	121.277	12/10/15 16:15	121.385	0	1	10800	0	100000	USDJPY	0.0719	1
12/10/15 16:45	121.484	12/10/15 17:15	121.376	0	-1	10800	0	100000	USDJPY	0.0658	1
12/10/15 17:35	121.498	12/10/15 17:35	121.502	0	-1	-400	0	100000	USDJPY	0.0669	1
12/10/15 17:35	121.502	12/10/15 18:00	121.605	0	1	10300	0	100000	USDJPY	0.0669	1
12/10/15 18:00	121.605	12/10/15 18:10	121.484	0	-1	12100	0	100000	USDJPY	0.0664	1
12/10/15 19:20	121.386	12/10/15 19:45	121.412	0	-1	-2600	0	100000	USDJPY	0.0415	1
12/10/15 20:40	121.502	12/10/15 21:10	121.553	0	-1	-5100	0	100000	USDJPY	0.037	1
12/10/15 21:10	121.553	12/10/15 22:10	121.641	0	1	8800	0	100000	USDJPY	0.0407	1
12/10/15 22:10	121.641	12/10/15 22:45	121.615	0	-1	2600	0	100000	USDJPY	0.0284	1
12/11/15 0:50	121.627	12/11/15 1:15	121.616	0	-1	1100	0	100000	USDJPY	0.0213	1
12/11/15 1:40	121.665	12/11/15 1:40	121.665	0	-1	0	0	100000	USDJPY	0.0249	1
12/11/15 1:40	121.665	12/11/15 1:55	121.698	0	1	3300	0	100000	USDJPY	0.0249	1
12/11/15 1:55	121.698	12/11/15 3:00	121.918	0	-1	-22000	0	100000	USDJPY	0.0277	1
12/11/15 3:00	121.918	12/11/15 3:10	122.044	0	1	12600	0	100000	USDJPY	0.0541	1
12/11/15 3:10	122.044	12/11/15 4:30	122.052	0	-1	-800	0	100000	USDJPY	0.0548	1
12/11/15 5:25	122.115	12/11/15 5:30	122.121	0	1	600	0	100000	USDJPY	0.0234	1
12/11/15 5:30	122.121	12/11/15 6:05	122.122	0	-1	-100	0	100000	USDJPY	0.0225	1
12/11/15 7:00	122.037	12/11/15 7:40	122.041	0	1	400	0	100000	USDJPY	0.0273	1
12/11/15 7:40	122.041	12/11/15 8:05	122.055	0	-1	-1400	0	100000	USDJPY	0.0349	1
12/11/15 8:30	121.962	12/11/15 8:35	121.959	0	-1	300	0	100000	USDJPY	0.0367	1

12/11/15 8:35	121.959	12/11/15 8:50	122.026	0	1	6700	0	100000	USDJPY	0.0359	1
12/11/15 9:00	121.953	12/11/15 10:10	121.943	0	-1	1000	0	100000	USDJPY	0.0352	1
12/11/15 10:25	121.97	12/11/15 11:00	121.953	0	-1	1700	0	100000	USDJPY	0.0375	1
12/11/15 11:05	121.901	12/11/15 11:10	121.848	0	-1	5300	0	100000	USDJPY	0.0513	1
12/11/15 11:10	121.848	12/11/15 11:40	121.923	0	1	7500	0	100000	USDJPY	0.0545	1
12/11/15 12:10	121.87	12/11/15 12:15	121.754	0	-1	11600	0	100000	USDJPY	0.041	1
12/11/15 12:15	121.754	12/11/15 12:55	121.641	0	1	-11300	0	100000	USDJPY	0.0521	1
12/11/15 12:55	121.641	12/11/15 13:10	121.485	0	-1	15600	0	100000	USDJPY	0.0645	1
12/11/15 13:10	121.485	12/11/15 13:50	121.454	0	1	-3100	0	100000	USDJPY	0.0637	1
12/11/15 13:50	121.454	12/11/15 14:40	121.295	0	-1	15900	0	100000	USDJPY	0.062	1
12/11/15 14:40	121.295	12/11/15 14:55	121.392	0	1	9700	0	100000	USDJPY	0.0651	1
12/11/15 15:20	121.464	12/11/15 15:45	121.397	0	-1	6700	0	100000	USDJPY	0.0567	1
12/11/15 16:15	121.321	12/11/15 16:20	121.253	0	-1	6800	0	100000	USDJPY	0.0824	1
12/11/15 16:20	121.253	12/11/15 16:55	120.964	0	1	-28900	0	100000	USDJPY	0.0941	1
12/11/15 16:55	120.964	12/11/15 17:00	120.921	0	-1	4300	0	100000	USDJPY	0.1428	1
12/11/15 17:00	120.921	12/11/15 17:10	121.17	0	1	24900	0	100000	USDJPY	0.1504	1
12/11/15 18:05	120.955	12/11/15 18:25	121.096	0	-1	-14100	0	100000	USDJPY	0.1038	1
12/11/15 19:00	120.955	12/11/15 19:15	120.866	0	-1	8900	0	100000	USDJPY	0.0833	1
12/11/15 19:15	120.866	12/11/15 19:45	120.708	0	1	-15800	0	100000	USDJPY	0.0773	1
12/11/15 19:45	120.708	12/11/15 20:10	120.808	0	-1	-10000	0	100000	USDJPY	0.1028	1
12/11/15 20:35	120.727	12/11/15 20:55	120.658	0	-1	6900	0	100000	USDJPY	0.0751	1
12/11/15 20:55	120.658	12/11/15 21:20	120.741	0	1	8300	0	100000	USDJPY	0.0649	1
12/11/15 23:05	120.863	12/11/15 23:35	120.836	0	-1	2700	0	100000	USDJPY	0.044	1
12/14/15 0:10	121.031	12/14/15 1:30	121.032	0	-1	-100	0	100000	USDJPY	0.0379	1
12/14/15 1:35	120.966	12/14/15 2:30	120.899	0	1	-6700	0	100000	USDJPY	0.0278	1
12/14/15 3:05	120.734	12/14/15 3:10	120.742	0	-1	-800	0	100000	USDJPY	0.072	1
12/14/15 3:10	120.742	12/14/15 3:25	120.888	0	1	14600	0	100000	USDJPY	0.073	1
12/14/15 3:45	120.959	12/14/15 3:55	120.885	0	-1	7400	0	100000	USDJPY	0.0707	1
12/14/15 4:45	121.03	12/14/15 4:55	121.116	0	1	8600	0	100000	USDJPY	0.0669	1
12/14/15 4:55	121.116	12/14/15 5:25	121.12	0	-1	-400	0	100000	USDJPY	0.07	1
12/14/15 5:25	121.12	12/14/15 5:55	121.152	0	1	3200	0	100000	USDJPY	0.0588	1
12/14/15 5:55	121.152	12/14/15 5:55	121.165	0	-1	-1300	0	100000	USDJPY	0.0539	1
12/14/15 5:55	121.165	12/14/15 6:30	121.078	0	1	-8700	0	100000	USDJPY	0.0539	1
12/14/15 7:20	121.05	12/14/15 7:40	121.105	0	1	5500	0	100000	USDJPY	0.0374	1
12/14/15 7:45	121.143	12/14/15 8:10	121.207	0	1	6400	0	100000	USDJPY	0.0397	1
12/14/15 8:10	121.207	12/14/15 8:20	121.14	0	-1	6700	0	100000	USDJPY	0.0414	1
12/14/15 8:40	121.216	12/14/15 8:50	121.239	0	1	2300	0	100000	USDJPY	0.04	1
12/14/15 8:50	121.239	12/14/15 9:50	121.325	0	-1	-8600	0	100000	USDJPY	0.0386	1
12/14/15 9:50	121.325	12/14/15 10:00	121.261	0	1	-6400	0	100000	USDJPY	0.0474	1
12/14/15 11:05	121.184	12/14/15 11:55	121.164	0	1	-2000	0	100000	USDJPY	0.0555	1
12/14/15 13:05	121.177	12/14/15 13:15	121.117	0	-1	6000	0	100000	USDJPY	0.0511	1
12/14/15 13:25	121.009	12/14/15 13:30	121.001	0	-1	800	0	100000	USDJPY	0.0546	1
12/14/15 13:30	121.001	12/14/15 14:10	120.835	0	1	-16600	0	100000	USDJPY	0.0557	1
12/14/15 14:10	120.835	12/14/15 14:25	120.682	0	-1	15300	0	100000	USDJPY	0.0819	1

12/14/15 14:25	120.682	12/14/15 15:10	120.847	0	1	16500	0	100000	USDJPY	0.0781	1
12/14/15 15:20	120.646	12/14/15 15:35	120.775	0	-1	-12900	0	100000	USDJPY	0.0748	1
12/14/15 18:10	120.623	12/14/15 18:15	120.596	0	-1	2700	0	100000	USDJPY	0.0964	1
12/14/15 18:15	120.596	12/14/15 19:00	120.527	0	1	-6900	0	100000	USDJPY	0.0897	1
12/14/15 19:40	120.646	12/14/15 19:55	120.57	0	-1	7600	0	100000	USDJPY	0.0715	1
12/14/15 20:25	120.712	12/14/15 21:05	120.741	0	1	2900	0	100000	USDJPY	0.0593	1
12/14/15 21:05	120.741	12/14/15 21:05	120.742	0	-1	-100	0	100000	USDJPY	0.0482	1
12/14/15 21:05	120.742	12/14/15 21:45	120.803	0	1	6100	0	100000	USDJPY	0.0482	1
12/14/15 21:45	120.803	12/14/15 23:25	120.971	0	-1	-16800	0	100000	USDJPY	0.0363	1
12/14/15 23:25	120.971	12/14/15 23:30	121.028	0	1	5700	0	100000	USDJPY	0.046	1
12/14/15 23:30	121.028	12/14/15 23:55	120.971	0	-1	5700	0	100000	USDJPY	0.0466	1
12/15/15 0:05	121.039	12/15/15 0:25	120.966	0	1	-7300	0	100000	USDJPY	0.0296	1
12/15/15 1:45	121.008	12/15/15 1:50	121.04	0	1	3200	0	100000	USDJPY	0.0299	1
12/15/15 1:50	121.04	12/15/15 2:55	121.043	0	-1	-300	0	100000	USDJPY	0.0325	1
12/15/15 3:00	121.124	12/15/15 3:05	121.151	0	1	2700	0	100000	USDJPY	0.0552	1
12/15/15 3:05	121.151	12/15/15 3:35	121.093	0	-1	5800	0	100000	USDJPY	0.0586	1
12/15/15 3:55	121.027	12/15/15 4:25	121.02	0	1	-700	0	100000	USDJPY	0.0311	1
12/15/15 6:10	120.976	12/15/15 6:45	120.991	0	1	1500	0	100000	USDJPY	0.03	1
12/15/15 7:10	120.923	12/15/15 7:45	120.793	0	-1	13000	0	100000	USDJPY	0.0327	1
12/15/15 7:45	120.793	12/15/15 8:20	120.756	0	1	-3700	0	100000	USDJPY	0.0421	1
12/15/15 8:20	120.756	12/15/15 8:45	120.823	0	-1	-6700	0	100000	USDJPY	0.043	1
12/15/15 9:05	120.763	12/15/15 9:10	120.81	0	-1	-4700	0	100000	USDJPY	0.0445	1
12/15/15 9:40	120.649	12/15/15 9:45	120.615	0	-1	3400	0	100000	USDJPY	0.0525	1
12/15/15 9:45	120.615	12/15/15 10:15	120.722	0	1	10700	0	100000	USDJPY	0.0558	1
12/15/15 10:20	120.763	12/15/15 11:45	120.93	0	-1	-16700	0	100000	USDJPY	0.0659	1
12/15/15 12:20	121.017	12/15/15 12:25	120.957	0	1	-6000	0	100000	USDJPY	0.0395	1
12/15/15 12:45	121.019	12/15/15 13:10	121.062	0	1	4300	0	100000	USDJPY	0.0464	1
12/15/15 13:10	121.062	12/15/15 13:45	121.012	0	-1	5000	0	100000	USDJPY	0.0508	1
12/15/15 13:50	121.101	12/15/15 13:55	121.17	0	1	6900	0	100000	USDJPY	0.0437	1
12/15/15 13:55	121.17	12/15/15 14:20	121.087	0	-1	8300	0	100000	USDJPY	0.0444	1
12/15/15 15:15	121	12/15/15 15:40	121.078	0	1	7800	0	100000	USDJPY	0.0409	1
12/15/15 16:05	121.238	12/15/15 17:30	121.47	0	-1	-23200	0	100000	USDJPY	0.0803	1
12/15/15 17:30	121.47	12/15/15 17:55	121.556	0	1	8600	0	100000	USDJPY	0.0639	1
12/15/15 17:55	121.556	12/15/15 18:30	121.677	0	-1	-12100	0	100000	USDJPY	0.0637	1
12/15/15 18:30	121.677	12/15/15 18:45	121.607	0	1	-7000	0	100000	USDJPY	0.0747	1
12/15/15 19:05	121.675	12/15/15 19:25	121.615	0	1	-6000	0	100000	USDJPY	0.0584	1
12/15/15 19:40	121.702	12/15/15 20:05	121.746	0	1	4400	0	100000	USDJPY	0.0579	1
12/15/15 20:05	121.746	12/15/15 20:20	121.672	0	-1	7400	0	100000	USDJPY	0.0492	1
12/15/15 20:55	121.709	12/15/15 21:00	121.764	0	1	5500	0	100000	USDJPY	0.0329	1
12/15/15 21:00	121.764	12/15/15 21:35	121.704	0	-1	6000	0	100000	USDJPY	0.0357	1
12/15/15 22:05	121.747	12/15/15 22:30	121.726	0	1	-2100	0	100000	USDJPY	0.0303	1
12/15/15 23:45	121.672	12/16/15 0:05	121.651	0	-1	1510	0	100000	USDJPY	0.0245	1
12/16/15 0:10	121.644	12/16/15 0:55	121.597	0	-1	4700	0	100000	USDJPY	0.0243	1
12/16/15 0:55	121.597	12/16/15 1:05	121.666	0	1	6900	0	100000	USDJPY	0.0303	1
12/16/15 2:10	121.741	12/16/15 2:10	121.759	0	-1	-1800	0	100000	USDJPY	0.0256	1
12/16/15 2:10	121.759	12/16/15 3:00	121.76	0	1	100	0	100000	USDJPY	0.0256	1
12/16/15 3:35	121.629	12/16/15 4:05	121.715	0	1	8600	0	100000	USDJPY	0.0373	1
12/16/15 6:10	121.758	12/16/15 6:10	121.76	0	-1	-200	0	100000	USDJPY	0.0227	1
12/16/15 6:10	121.76	12/16/15 6:25	121.83	0	1	7000	0	100000	USDJPY	0.0227	1
12/16/15 6:25	121.83	12/16/15 7:40	121.847	0	-1	-1700	0	100000	USDJPY	0.0304	1
12/16/15 9:50	121.967	12/16/15 9:50	121.984	0	-1	-1700	0	100000	USDJPY	0.0473	1

12/16/15 9:50	121.984	12/16/15 10:35	121.876	0	1	-10800	0	100000	USDJPY	0.0473	1
12/16/15 11:15	121.963	12/16/15 11:20	122.006	0	1	4300	0	100000	USDJPY	0.0498	1
12/16/15 11:20	122.006	12/16/15 12:05	121.957	0	-1	4900	0	100000	USDJPY	0.0514	1
12/16/15 14:00	121.887	12/16/15 14:20	121.825	0	1	-6200	0	100000	USDJPY	0.0429	1
12/16/15 14:20	121.825	12/16/15 14:25	121.786	0	-1	3900	0	100000	USDJPY	0.0475	1
12/16/15 14:25	121.786	12/16/15 14:45	121.792	0	1	600	0	100000	USDJPY	0.053	1
12/16/15 14:45	121.792	12/16/15 15:15	121.837	0	-1	-4500	0	100000	USDJPY	0.0583	1
12/16/15 16:55	121.768	12/16/15 17:10	121.857	0	-1	-8900	0	100000	USDJPY	0.0517	1
12/16/15 17:55	121.792	12/16/15 18:45	121.827	0	-1	-3500	0	100000	USDJPY	0.048	1
12/16/15 19:05	121.87	12/16/15 19:25	121.834	0	-1	3600	0	100000	USDJPY	0.0453	1
12/16/15 19:55	121.907	12/16/15 19:55	121.913	0	-1	-600	0	100000	USDJPY	0.0335	1
12/16/15 19:55	121.913	12/16/15 20:05	121.837	0	1	-7600	0	100000	USDJPY	0.0335	1
12/16/15 20:15	121.78	12/16/15 21:05	122.201	0	1	42100	0	100000	USDJPY	0.0382	1
12/16/15 21:10	122.032	12/16/15 21:25	121.819	0	-1	21300	0	100000	USDJPY	0.1164	1
12/16/15 21:50	121.53	12/16/15 22:05	121.804	0	-1	-27400	0	100000	USDJPY	0.2897	1
12/16/15 22:25	122.068	12/16/15 23:20	122.26	0	-1	-19200	0	100000	USDJPY	0.1962	1
12/16/15 23:20	122.26	12/17/15 0:05	122.206	0	1	-5320	0	100000	USDJPY	0.1062	1
12/17/15 0:50	122.253	12/17/15 0:50	122.256	0	-1	-300	0	100000	USDJPY	0.0205	1
12/17/15 0:50	122.256	12/17/15 1:00	122.271	0	1	1500	0	100000	USDJPY	0.0205	1
12/17/15 1:00	122.271	12/17/15 2:05	122.487	0	-1	-21600	0	100000	USDJPY	0.0208	1
12/17/15 2:05	122.487	12/17/15 2:10	122.369	0	1	-11800	0	100000	USDJPY	0.0493	1
12/17/15 2:50	122.502	12/17/15 3:10	122.412	0	1	-9000	0	100000	USDJPY	0.0823	1
12/17/15 3:20	122.506	12/17/15 3:50	122.454	0	1	-5200	0	100000	USDJPY	0.0659	1
12/17/15 3:55	122.584	12/17/15 4:00	122.582	0	1	-200	0	100000	USDJPY	0.0594	1
12/17/15 4:00	122.582	12/17/15 4:50	122.626	0	-1	-4400	0	100000	USDJPY	0.0566	1
12/17/15 4:50	122.626	12/17/15 5:10	122.571	0	1	-5500	0	100000	USDJPY	0.0404	1
12/17/15 5:40	122.607	12/17/15 6:00	122.571	0	1	-3600	0	100000	USDJPY	0.0314	1
12/17/15 6:20	122.485	12/17/15 7:20	122.48	0	1	-500	0	100000	USDJPY	0.0358	1
12/17/15 8:20	122.384	12/17/15 8:25	122.359	0	-1	2500	0	100000	USDJPY	0.0324	1
12/17/15 8:25	122.359	12/17/15 9:30	122.316	0	1	-4300	0	100000	USDJPY	0.0373	1
12/17/15 9:50	122.418	12/17/15 10:15	122.363	0	-1	5500	0	100000	USDJPY	0.0507	1
12/17/15 11:40	122.435	12/17/15 12:10	122.37	0	1	-6500	0	100000	USDJPY	0.0511	1
12/17/15 12:25	122.303	12/17/15 12:45	122.32	0	1	1700	0	100000	USDJPY	0.0462	1
12/17/15 12:45	122.32	12/17/15 12:50	122.358	0	-1	-3800	0	100000	USDJPY	0.0385	1
12/17/15 13:25	122.426	12/17/15 14:05	122.502	0	1	7600	0	100000	USDJPY	0.0355	1
12/17/15 14:05	122.502	12/17/15 14:55	122.456	0	-1	4600	0	100000	USDJPY	0.0302	1
12/17/15 15:35	122.546	12/17/15 15:40	122.451	0	-1	9500	0	100000	USDJPY	0.0384	1
12/17/15 16:25	122.621	12/17/15 16:25	122.624	0	-1	-300	0	100000	USDJPY	0.0606	1
12/17/15 16:25	122.624	12/17/15 17:15	122.738	0	1	11400	0	100000	USDJPY	0.0606	1
12/17/15 17:15	122.738	12/17/15 17:25	122.628	0	-1	11000	0	100000	USDJPY	0.0752	1
12/17/15 18:10	122.729	12/17/15 18:25	122.681	0	1	-4800	0	100000	USDJPY	0.0706	1
12/17/15 19:00	122.749	12/17/15 19:45	122.712	0	1	-3700	0	100000	USDJPY	0.0632	1
12/17/15 20:45	122.726	12/17/15 21:20	122.772	0	-1	-4600	0	100000	USDJPY	0.0412	1
12/17/15 21:20	122.772	12/17/15 21:25	122.833	0	1	6100	0	100000	USDJPY	0.0375	1

12/17/15 21:25	122.833	12/17/15 22:30	122.811	0	-1	2200	0	100000	USDJPY	0.043	1
12/17/15 22:40	122.855	12/17/15 22:50	122.817	0	1	-3800	0	100000	USDJPY	0.0423	1
12/17/15 23:05	122.696	12/18/15 1:10	122.584	0	1	-11000	0	100000	USDJPY	0.0421	1
12/18/15 1:10	122.584	12/18/15 1:35	122.524	0	-1	6000	0	100000	USDJPY	0.0357	1
12/18/15 1:45	122.473	12/18/15 1:55	122.443	0	-1	3000	0	100000	USDJPY	0.0343	1
12/18/15 1:55	122.443	12/18/15 2:20	122.523	0	1	8000	0	100000	USDJPY	0.0382	1
12/18/15 2:40	122.562	12/18/15 2:45	122.507	0	-1	5500	0	100000	USDJPY	0.0418	1
12/18/15 2:50	122.449	12/18/15 3:30	122.481	0	-1	-3200	0	100000	USDJPY	0.0488	1
12/18/15 4:40	122.445	12/18/15 4:45	122.418	0	-1	2700	0	100000	USDJPY	0.0322	1
12/18/15 4:45	122.418	12/18/15 5:05	122.459	0	1	4100	0	100000	USDJPY	0.0334	1
12/18/15 5:45	122.584	12/18/15 5:55	123.083	0	-1	-49900	0	100000	USDJPY	0.0648	1
12/18/15 8:00	121.946	12/18/15 8:00	121.833	0	1	-11300	0	100000	USDJPY	0.1221	1
12/18/15 8:00	121.833	12/18/15 8:40	122.004	0	-1	-17100	0	100000	USDJPY	0.1221	1
12/18/15 9:00	121.783	12/18/15 10:20	121.798	0	-1	-1500	0	100000	USDJPY	0.1096	1
12/18/15 10:50	121.662	12/18/15 11:00	121.51	0	-1	15200	0	100000	USDJPY	0.0869	1
12/18/15 11:00	121.51	12/18/15 11:55	121.392	0	1	-11800	0	100000	USDJPY	0.0906	1
12/18/15 12:15	121.496	12/18/15 13:15	121.499	0	-1	-300	0	100000	USDJPY	0.0722	1
12/18/15 13:25	121.366	12/18/15 14:35	121.268	0	1	-9800	0	100000	USDJPY	0.0596	1
12/18/15 15:10	121.457	12/18/15 15:55	121.435	0	-1	2200	0	100000	USDJPY	0.0836	1
12/18/15 16:20	121.619	12/18/15 16:30	121.669	0	1	5000	0	100000	USDJPY	0.0882	1
12/18/15 16:30	121.669	12/18/15 16:50	121.544	0	-1	12500	0	100000	USDJPY	0.09	1
12/18/15 18:30	121.358	12/18/15 18:50	121.305	0	-1	5300	0	100000	USDJPY	0.0762	1
12/18/15 18:50	121.305	12/18/15 19:35	121.341	0	1	3600	0	100000	USDJPY	0.0714	1
12/18/15 22:05	121.234	12/18/15 22:50	121.274	0	1	4000	0	100000	USDJPY	0.0497	1
12/18/15 23:40	121.221	12/21/15 0:15	121.293	0	-1	-7950	0	100000	USDJPY	0.0338	1
12/21/15 0:15	121.293	12/21/15 1:00	121.285	0	-1	800	0	100000	USDJPY	0.0237	1
12/21/15 1:10	121.371	12/21/15 1:15	121.303	0	-1	-6800	0	100000	USDJPY	0.0382	1
12/21/15 2:40	121.341	12/21/15 2:55	121.27	0	1	-7100	0	100000	USDJPY	0.0592	1
12/21/15 3:05	121.215	12/21/15 3:25	121.154	0	-1	6100	0	100000	USDJPY	0.0541	1
12/21/15 3:25	121.154	12/21/15 4:00	121.165	0	1	1100	0	100000	USDJPY	0.0561	1
12/21/15 5:15	121.205	12/21/15 5:50	121.207	0	-1	-200	0	100000	USDJPY	0.0332	1
12/21/15 6:20	121.278	12/21/15 6:35	121.233	0	1	-4500	0	100000	USDJPY	0.0367	1
12/21/15 6:40	121.307	12/21/15 7:20	121.439	0	1	13200	0	100000	USDJPY	0.0404	1
12/21/15 7:20	121.439	12/21/15 7:55	121.388	0	-1	5100	0	100000	USDJPY	0.0505	1
12/21/15 9:45	121.245	12/21/15 10:00	121.314	0	1	6900	0	100000	USDJPY	0.0385	1
12/21/15 11:00	121.442	12/21/15 11:00	121.454	0	-1	-1200	0	100000	USDJPY	0.0417	1
12/21/15 11:00	121.454	12/21/15 11:10	121.466	0	1	1200	0	100000	USDJPY	0.0417	1
12/21/15 11:10	121.466	12/21/15 11:35	121.425	0	-1	4100	0	100000	USDJPY	0.0337	1
12/21/15 12:50	121.328	12/21/15 13:15	121.357	0	1	2900	0	100000	USDJPY	0.0274	1
12/21/15 13:50	121.41	12/21/15 14:05	121.365	0	-1	4500	0	100000	USDJPY	0.0358	1
12/21/15 15:30	121.32	12/21/15 15:35	121.305	0	-1	1500	0	100000	USDJPY	0.0343	1
12/21/15 15:35	121.305	12/21/15 16:30	121.273	0	-1	-3200	0	100000	USDJPY	0.0354	1
12/21/15 16:45	121.197	12/21/15 17:25	121.213	0	-1	-1600	0	100000	USDJPY	0.0498	1
12/21/15 18:00	121.134	12/21/15 18:20	121.034	0	-1	10000	0	100000	USDJPY	0.0555	1
12/21/15 18:20	121.034	12/21/15 19:15	121.003	0	1	-3100	0	100000	USDJPY	0.0548	1
12/21/15 20:05	121.124	12/21/15 20:40	121.145	0	-1	-2100	0	100000	USDJPY	0.0384	1
12/21/15 20:40	121.145	12/21/15 21:10	121.128	0	1	-1700	0	100000	USDJPY	0.0307	1
12/21/15 21:30	121.07	12/21/15 22:10	121.057	0	1	-1300	0	100000	USDJPY	0.0282	1
12/21/15 22:55	121.09	12/21/15 23:20	121.116	0	-1	-2600	0	100000	USDJPY	0.0241	1
12/21/15 23:20	121.116	12/21/15 23:30	121.178	0	1	6200	0	100000	USDJPY	0.0264	1
12/21/15 23:30	121.178	12/22/15 0:10	121.159	0	-1	1700	0	100000	USDJPY	0.0302	1
12/22/15 0:35	121.223	12/22/15 0:35	121.227	0	-1	-400	0	100000	USDJPY	0.0214	1

12/22/15 0:35	121.227	12/22/15 0:55	121.248	0	1	2100	0	100000	USDJPY	0.0214	1
12/22/15 0:55	121.248	12/22/15 1:30	121.216	0	-1	3200	0	100000	USDJPY	0.027	1
12/22/15 2:25	121.148	12/22/15 2:50	121.162	0	1	1400	0	100000	USDJPY	0.0317	1
12/22/15 3:15	121.248	12/22/15 3:45	121.186	0	-1	6200	0	100000	USDJPY	0.0477	1
12/22/15 4:45	121.261	12/22/15 5:05	121.224	0	1	-3700	0	100000	USDJPY	0.0325	1
12/22/15 5:40	121.246	12/22/15 6:10	121.278	0	1	3200	0	100000	USDJPY	0.0236	1
12/22/15 6:10	121.278	12/22/15 6:15	121.244	0	-1	3400	0	100000	USDJPY	0.0255	1
12/22/15 7:25	121.272	12/22/15 7:30	121.249	0	1	-2300	0	100000	USDJPY	0.0203	1
12/22/15 8:05	121.203	12/22/15 8:15	121.234	0	1	3100	0	100000	USDJPY	0.026	1
12/22/15 8:45	121.212	12/22/15 9:35	121.214	0	-1	-200	0	100000	USDJPY	0.0247	1
12/22/15 9:45	121.162	12/22/15 10:05	121.107	0	-1	5500	0	100000	USDJPY	0.0255	1
12/22/15 10:05	121.107	12/22/15 11:05	120.966	0	1	-14100	0	100000	USDJPY	0.0268	1
12/22/15 11:05	120.966	12/22/15 11:35	120.916	0	-1	5000	0	100000	USDJPY	0.0476	1
12/22/15 11:35	120.916	12/22/15 12:00	120.972	0	1	5600	0	100000	USDJPY	0.052	1
12/22/15 12:50	121.05	12/22/15 13:30	121.025	0	-1	2500	0	100000	USDJPY	0.0405	1
12/22/15 13:55	120.931	12/22/15 14:45	120.963	0	1	3200	0	100000	USDJPY	0.0281	1
12/22/15 16:00	121.014	12/22/15 16:35	120.953	0	-1	6100	0	100000	USDJPY	0.0569	1
12/22/15 17:15	120.793	12/22/15 17:20	120.748	0	-1	4500	0	100000	USDJPY	0.0644	1
12/22/15 17:20	120.748	12/22/15 18:05	120.889	0	1	14100	0	100000	USDJPY	0.0698	1
12/22/15 18:10	120.953	12/22/15 19:00	120.887	0	-1	6600	0	100000	USDJPY	0.0626	1
12/22/15 19:40	120.961	12/22/15 20:05	120.991	0	1	3000	0	100000	USDJPY	0.0375	1
12/22/15 20:05	120.991	12/22/15 20:35	121.01	0	-1	-1900	0	100000	USDJPY	0.0309	1
12/22/15 20:35	121.01	12/22/15 21:05	121.045	0	1	3500	0	100000	USDJPY	0.028	1
12/22/15 21:05	121.045	12/22/15 21:15	121.004	0	-1	4100	0	100000	USDJPY	0.0271	1
12/22/15 21:50	121.065	12/22/15 22:50	121.03	0	1	-3500	0	100000	USDJPY	0.0262	1
12/22/15 23:35	121.063	12/23/15 0:20	121.054	0	1	-830	0	100000	USDJPY	0.0283	1
12/23/15 1:35	121.062	12/23/15 1:40	121.091	0	1	2900	0	100000	USDJPY	0.0176	1
12/23/15 1:40	121.091	12/23/15 1:55	121.056	0	-1	3500	0	100000	USDJPY	0.0247	1
12/23/15 2:20	120.997	12/23/15 2:40	120.997	0	1	0	0	100000	USDJPY	0.0292	1
12/23/15 2:40	120.997	12/23/15 2:50	120.981	0	-1	1600	0	100000	USDJPY	0.0239	1
12/23/15 2:50	120.981	12/23/15 3:10	121.006	0	1	2500	0	100000	USDJPY	0.0184	1
12/23/15 3:25	120.957	12/23/15 3:30	120.995	0	1	3800	0	100000	USDJPY	0.0171	1
12/23/15 5:35	121.03	12/23/15 5:50	121.008	0	1	-2200	0	100000	USDJPY	0.0122	1
12/23/15 6:50	121.029	12/23/15 7:15	121.014	0	-1	-1500	0	100000	USDJPY	0.0133	1
12/23/15 8:30	120.983	12/23/15 8:50	120.927	0	-1	5600	0	100000	USDJPY	0.0213	1
12/23/15 8:50	120.927	12/23/15 9:30	120.948	0	1	2100	0	100000	USDJPY	0.0277	1
12/23/15 10:25	120.999	12/23/15 10:45	120.979	0	-1	2000	0	100000	USDJPY	0.0262	1
12/23/15 11:25	121.015	12/23/15 11:40	120.993	0	1	-2200	0	100000	USDJPY	0.0238	1
12/23/15 12:40	120.924	12/23/15 12:45	120.915	0	-1	900	0	100000	USDJPY	0.0287	1
12/23/15 12:45	120.915	12/23/15 12:55	120.963	0	1	4800	0	100000	USDJPY	0.0286	1
12/23/15 13:25	120.871	12/23/15 13:25	120.871	0	1	0	0	100000	USDJPY	0.0291	1
12/23/15 13:25	120.871	12/23/15 14:30	120.883	0	-1	-1200	0	100000	USDJPY	0.0291	1
12/23/15 14:45	120.923	12/23/15 15:05	120.892	0	-1	3100	0	100000	USDJPY	0.0241	1

12/23/15 15:10	120.864	12/23/15 15:30	120.888	0	-1	-2400	0	100000	USDJPY	0.0264	1
12/23/15 17:45	120.935	12/23/15 18:05	120.97	0	1	3500	0	100000	USDJPY	0.0423	1
12/23/15 18:05	120.97	12/23/15 18:20	120.932	0	-1	-3800	0	100000	USDJPY	0.0357	1
12/23/15 20:05	120.905	12/23/15 21:30	120.857	0	1	-4800	0	100000	USDJPY	0.0181	1
12/23/15 22:00	120.818	12/23/15 22:05	120.854	0	-1	-3600	0	100000	USDJPY	0.0227	1
12/23/15 22:45	120.81	12/23/15 23:05	120.84	0	-1	-3000	0	100000	USDJPY	0.0232	1
12/23/15 23:45	120.883	12/23/15 23:55	120.856	0	-1	2700	0	100000	USDJPY	0.0178	1
12/23/15 23:59	120.885	12/24/15 0:35	120.873	0	1	-860	0	100000	USDJPY	0.016	1
12/24/15 0:55	120.928	12/24/15 1:35	120.942	0	1	1400	0	100000	USDJPY	0.0358	1
12/24/15 1:35	120.942	12/24/15 2:00	120.933	0	-1	900	0	100000	USDJPY	0.0208	1
12/24/15 2:45	120.856	12/24/15 3:00	120.937	0	1	8100	0	100000	USDJPY	0.0318	1
12/24/15 3:50	120.824	12/24/15 3:55	120.872	0	-1	-4800	0	100000	USDJPY	0.0376	1
12/24/15 4:10	120.809	12/24/15 4:35	120.721	0	-1	8800	0	100000	USDJPY	0.0353	1
12/24/15 4:35	120.721	12/24/15 6:00	120.687	0	1	-3400	0	100000	USDJPY	0.0419	1
12/24/15 7:20	120.538	12/24/15 8:00	120.579	0	1	4100	0	100000	USDJPY	0.0426	1
12/24/15 8:05	120.519	12/24/15 8:20	120.586	0	-1	-6700	0	100000	USDJPY	0.0358	1
12/24/15 8:40	120.621	12/24/15 9:05	120.575	0	-1	4600	0	100000	USDJPY	0.0385	1
12/24/15 9:10	120.555	12/24/15 9:35	120.498	0	-1	5700	0	100000	USDJPY	0.0277	1
12/24/15 9:35	120.498	12/24/15 9:35	120.496	0	1	-200	0	100000	USDJPY	0.0267	1
12/24/15 9:35	120.496	12/24/15 10:00	120.434	0	-1	6200	0	100000	USDJPY	0.0267	1
12/24/15 10:00	120.434	12/24/15 10:10	120.505	0	1	7100	0	100000	USDJPY	0.0347	1
12/24/15 10:35	120.448	12/24/15 10:55	120.385	0	-1	6300	0	100000	USDJPY	0.0368	1
12/24/15 10:55	120.385	12/24/15 11:25	120.306	0	1	-7900	0	100000	USDJPY	0.0422	1
12/24/15 11:25	120.306	12/24/15 12:05	120.359	0	-1	-5300	0	100000	USDJPY	0.0533	1
12/24/15 12:50	120.298	12/24/15 13:00	120.265	0	-1	3300	0	100000	USDJPY	0.0312	1
12/24/15 13:00	120.265	12/24/15 13:20	120.268	0	1	300	0	100000	USDJPY	0.0298	1
12/24/15 13:20	120.268	12/24/15 13:25	120.243	0	-1	2500	0	100000	USDJPY	0.0295	1
12/24/15 13:25	120.243	12/24/15 13:35	120.305	0	1	6200	0	100000	USDJPY	0.0315	1
12/24/15 14:35	120.453	12/24/15 15:20	120.421	0	-1	3200	0	100000	USDJPY	0.0372	1
12/24/15 16:25	120.341	12/24/15 16:55	120.285	0	-1	5600	0	100000	USDJPY	0.0366	1
12/24/15 16:55	120.285	12/24/15 17:35	120.331	0	1	4600	0	100000	USDJPY	0.0398	1
12/24/15 17:45	120.376	12/24/15 18:00	120.284	0	-1	9200	0	100000	USDJPY	0.0335	1
12/24/15 18:00	120.281	12/24/15 19:05	120.317	0	-1	-3600	0	100000	USDJPY	0.0383	1
12/24/15 19:20	120.263	12/24/15 19:40	120.288	0	-1	-2500	0	100000	USDJPY	0.0278	1
12/24/15 21:20	120.282	12/24/15 22:00	120.304	0	-1	-2200	0	100000	USDJPY	0.0077	1
12/24/15 22:00	120.304	12/24/15 22:25	120.317	0	1	1300	0	100000	USDJPY	0.014	1
12/24/15 22:25	120.317	12/24/15 23:35	120.376	0	-1	-5900	0	100000	USDJPY	0.0109	1
12/24/15 23:35	120.376	12/28/15 0:10	120.146	0	1	-20460	0	100000	USDJPY	0.0208	1
12/28/15 0:10	120.146	12/28/15 0:55	120.254	0	1	10800	0	100000	USDJPY	0.041	1
12/28/15 2:10	120.331	12/28/15 2:55	120.324	0	-1	700	0	100000	USDJPY	0.0425	1
12/28/15 2:55	120.324	12/28/15 3:50	120.391	0	1	6700	0	100000	USDJPY	0.0427	1
12/28/15 6:10	120.4	12/28/15 6:15	120.416	0	1	1600	0	100000	USDJPY	0.0144	1
12/28/15 6:15	120.416	12/28/15 6:25	120.411	0	-1	500	0	100000	USDJPY	0.0162	1
12/28/15 6:25	120.411	12/28/15 6:35	120.436	0	1	2500	0	100000	USDJPY	0.0178	1
12/28/15 6:35	120.436	12/28/15 6:55	120.442	0	-1	-600	0	100000	USDJPY	0.018	1
12/28/15 6:55	120.442	12/28/15 7:00	120.445	0	1	300	0	100000	USDJPY	0.0207	1
12/28/15 7:00	120.445	12/28/15 7:40	120.458	0	-1	-1300	0	100000	USDJPY	0.0204	1
12/28/15 8:05	120.403	12/28/15 8:35	120.489	0	1	8600	0	100000	USDJPY	0.0294	1
12/28/15 9:10	120.536	12/28/15 10:10	120.62	0	-1	-8400	0	100000	USDJPY	0.0259	1
12/28/15 10:10	120.62	12/28/15 10:30	120.564	0	1	-5600	0	100000	USDJPY	0.0309	1

1/4/16 7:20	119.453	1/4/16 7:45	119.327	0	-1	12600	0	10000	USDJPY	0.0687	1
1/4/16 7:45	119.327	1/4/16 8:30	119.387	0	1	6000	0	10000	USDJPY	0.076	1
1/4/16 8:35	119.452	1/4/16 9:10	119.334	0	-1	11800	0	10000	USDJPY	0.0695	1
1/4/16 9:10	119.316	1/4/16 9:15	119.26	0	-1	5600	0	10000	USDJPY	0.058	1
1/4/16 9:15	119.26	1/4/16 9:40	119.191	0	1	-6900	0	10000	USDJPY	0.0626	1
1/4/16 9:40	119.191	1/4/16 9:55	118.998	0	-1	19300	0	10000	USDJPY	0.0699	1
1/4/16 9:55	118.998	1/4/16 10:40	118.959	0	1	-3900	0	10000	USDJPY	0.0919	1
1/4/16 11:50	118.907	1/4/16 12:10	118.855	0	-1	5200	0	10000	USDJPY	0.0641	1
1/4/16 12:10	118.855	1/4/16 12:25	118.95	0	1	9500	0	10000	USDJPY	0.0594	1
1/4/16 13:15	118.922	1/4/16 13:20	118.854	0	-1	6800	0	10000	USDJPY	0.055	1
1/4/16 13:20	118.854	1/4/16 13:55	118.872	0	1	1800	0	10000	USDJPY	0.0566	1
1/4/16 14:05	118.784	1/4/16 14:20	118.873	0	-1	-8900	0	10000	USDJPY	0.0718	1
1/4/16 14:50	119.038	1/4/16 15:35	119.126	0	-1	-8800	0	10000	USDJPY	0.0707	1
1/4/16 15:35	119.126	1/4/16 15:40	119.253	0	1	12700	0	10000	USDJPY	0.0566	1
1/4/16 15:40	119.253	1/4/16 16:20	119.126	0	-1	12700	0	10000	USDJPY	0.0649	1
1/4/16 17:20	119.268	1/4/16 18:10	119.196	0	1	-7200	0	10000	USDJPY	0.118	1
1/4/16 18:20	119.352	1/4/16 18:30	119.38	0	1	2800	0	10000	USDJPY	0.0727	1
1/4/16 18:30	119.38	1/4/16 19:00	119.325	0	-1	5500	0	10000	USDJPY	0.0753	1
1/4/16 19:50	119.367	1/4/16 20:00	119.416	0	1	4900	0	10000	USDJPY	0.0434	1
1/4/16 20:00	119.416	1/4/16 20:55	119.371	0	-1	4500	0	10000	USDJPY	0.0427	1
1/4/16 21:15	119.314	1/4/16 21:25	119.394	0	1	8000	0	10000	USDJPY	0.0361	1
1/4/16 22:00	119.309	1/4/16 22:25	119.323	0	-1	-1400	0	10000	USDJPY	0.0365	1
1/4/16 22:50	119.398	1/4/16 23:35	119.378	0	-1	2000	0	10000	USDJPY	0.046	1
1/5/16 1:35	119.372	1/5/16 1:40	119.335	0	-1	3700	0	10000	USDJPY	0.0279	1
1/5/16 2:05	119.461	1/5/16 2:20	119.376	0	-1	8500	0	10000	USDJPY	0.0401	1
1/5/16 2:55	119.273	1/5/16 3:25	119.292	0	1	1900	0	10000	USDJPY	0.0527	1
1/5/16 3:55	119.552	1/5/16 4:35	119.564	0	-1	-1200	0	10000	USDJPY	0.1127	1
1/5/16 4:35	119.564	1/5/16 4:40	119.605	0	1	4100	0	10000	USDJPY	0.0732	1
1/5/16 4:40	119.605	1/5/16 5:05	119.623	0	-1	-1800	0	10000	USDJPY	0.0704	1
1/5/16 5:05	119.623	1/5/16 5:10	119.638	0	1	1500	0	10000	USDJPY	0.0502	1
1/5/16 5:10	119.638	1/5/16 5:45	119.585	0	-1	5300	0	10000	USDJPY	0.0521	1
1/5/16 6:00	119.545	1/5/16 7:05	119.533	0	1	-1200	0	10000	USDJPY	0.0384	1
1/5/16 7:35	119.36	1/5/16 8:10	119.422	0	1	6200	0	10000	USDJPY	0.0552	1
1/5/16 8:20	119.299	1/5/16 8:35	119.379	0	-1	-8000	0	10000	USDJPY	0.0544	1
1/5/16 9:15	119.505	1/5/16 9:45	119.468	0	-1	3700	0	10000	USDJPY	0.0482	1
1/5/16 10:10	119.354	1/5/16 11:05	119.159	0	1	-19500	0	10000	USDJPY	0.0561	1
1/5/16 11:05	119.159	1/5/16 11:20	119.071	0	-1	8800	0	10000	USDJPY	0.0627	1
1/5/16 11:20	119.071	1/5/16 11:55	119.096	0	1	2500	0	10000	USDJPY	0.0646	1
1/5/16 12:10	118.921	1/5/16 12:15	118.88	0	-1	4100	0	10000	USDJPY	0.0745	1
1/5/16 12:15	118.88	1/5/16 12:40	118.976	0	1	9600	0	10000	USDJPY	0.0819	1
1/5/16 13:05	119.108	1/5/16 13:35	119.04	0	-1	6800	0	10000	USDJPY	0.0667	1
1/5/16 13:55	118.911	1/5/16 14:10	118.998	0	1	8700	0	10000	USDJPY	0.0512	1
1/5/16 14:15	118.923	1/5/16 15:05	118.912	0	-1	1100	0	10000	USDJPY	0.0577	1

1/5/16 15:20	119.004	1/5/16 15:35	118.944	0	-1	6000	0	10000	USDJPY	0.0556	1
1/5/16 16:00	119.112	1/5/16 16:25	119.025	0	-1	8700	0	10000	USDJPY	0.056	1
1/5/16 17:55	119.23	1/5/16 17:55	119.237	0	-1	-700	0	10000	USDJPY	0.081	1
1/5/16 17:55	119.237	1/5/16 18:10	119.084	0	1	-15300	0	10000	USDJPY	0.081	1
1/5/16 19:10	118.893	1/5/16 19:45	118.947	0	1	5400	0	10000	USDJPY	0.0523	1
1/5/16 20:20	118.873	1/5/16 20:45	118.923	0	-1	-5000	0	10000	USDJPY	0.0441	1
1/5/16 21:00	119.024	1/5/16 21:30	119.04	0	-1	-1600	0	10000	USDJPY	0.0459	1
1/5/16 21:30	119.04	1/5/16 21:40	118.975	0	1	-6500	0	10000	USDJPY	0.0402	1
1/5/16 22:35	119.026	1/5/16 22:55	119	0	1	-2600	0	10000	USDJPY	0.0377	1
1/6/16 0:05	119.055	1/6/16 0:15	119.033	0	1	-2200	0	10000	USDJPY	0.0187	1
1/6/16 0:45	119.06	1/6/16 0:50	119.077	0	1	1700	0	10000	USDJPY	0.0198	1
1/6/16 0:50	119.077	1/6/16 2:00	119.095	0	-1	-1800	0	10000	USDJPY	0.0218	1
1/6/16 2:55	119.038	1/6/16 3:15	119.122	0	1	8400	0	10000	USDJPY	0.0484	1
1/6/16 3:25	118.794	1/6/16 3:25	118.774	0	1	-2000	0	10000	USDJPY	0.0833	1
1/6/16 3:25	118.774	1/6/16 3:25	118.353	0	-1	42100	0	10000	USDJPY	0.0833	1
1/6/16 4:05	118.53	1/6/16 5:30	118.546	0	-1	-1600	0	10000	USDJPY	0.1951	1
1/6/16 5:40	118.387	1/6/16 5:45	118.528	0	-1	-14100	0	10000	USDJPY	0.0797	1
1/6/16 6:30	118.756	1/6/16 7:10	118.654	0	-1	10200	0	10000	USDJPY	0.0888	1
1/6/16 7:45	118.752	1/6/16 8:10	118.789	0	-1	-3700	0	10000	USDJPY	0.0585	1
1/6/16 8:10	118.789	1/6/16 8:20	118.701	0	1	-8800	0	10000	USDJPY	0.0573	1
1/6/16 9:15	118.731	1/6/16 9:35	118.651	0	-1	8000	0	10000	USDJPY	0.0657	1
1/6/16 10:35	118.495	1/6/16 11:35	118.584	0	1	8900	0	10000	USDJPY	0.0653	1
1/6/16 11:50	118.476	1/6/16 12:00	118.415	0	-1	6100	0	10000	USDJPY	0.0595	1
1/6/16 12:00	118.415	1/6/16 12:20	118.516	0	1	10100	0	10000	USDJPY	0.0612	1
1/6/16 12:25	118.414	1/6/16 13:10	118.265	0	-1	14900	0	10000	USDJPY	0.066	1
1/6/16 13:10	118.265	1/6/16 13:10	118.265	0	1	0	0	10000	USDJPY	0.0674	1
1/6/16 13:10	118.265	1/6/16 13:20	118.408	0	-1	-14300	0	10000	USDJPY	0.0674	1
1/6/16 13:35	118.272	1/6/16 13:55	118.361	0	-1	-8900	0	10000	USDJPY	0.0728	1
1/6/16 15:35	118.5	1/6/16 16:20	118.536	0	-1	-3600	0	10000	USDJPY	0.0925	1
1/6/16 17:30	118.738	1/6/16 17:45	118.629	0	-1	10900	0	10000	USDJPY	0.0809	1
1/6/16 19:25	118.54	1/6/16 19:40	118.583	0	-1	-4300	0	10000	USDJPY	0.0491	1
1/6/16 20:45	118.659	1/6/16 21:10	118.452	0	-1	20700	0	10000	USDJPY	0.036	1
1/6/16 21:10	118.452	1/6/16 21:10	118.395	0	1	-5700	0	10000	USDJPY	0.0649	1
1/6/16 21:10	118.395	1/6/16 21:25	118.63	0	-1	-23500	0	10000	USDJPY	0.0649	1
1/6/16 21:50	118.422	1/6/16 22:25	118.454	0	-1	-3200	0	10000	USDJPY	0.102	1
1/7/16 1:15	118.481	1/7/16 1:55	118.622	0	-1	-14100	0	10000	USDJPY	0.0147	1
1/7/16 1:55	118.622	1/7/16 2:20	118.565	0	1	-5700	0	10000	USDJPY	0.0365	1
1/7/16 2:25	118.617	1/7/16 3:15	118.683	0	1	6600	0	10000	USDJPY	0.0501	1
1/7/16 3:15	118.683	1/7/16 3:15	118.686	0	-1	-300	0	10000	USDJPY	0.0467	1
1/7/16 3:15	118.686	1/7/16 3:25	118.412	0	1	-27400	0	10000	USDJPY	0.0467	1
1/7/16 3:25	118.412	1/7/16 3:45	117.913	0	1	-49900	0	10000	USDJPY	0.0854	1
1/7/16 5:35	118.122	1/7/16 6:25	118.142	0	-1	-2000	0	10000	USDJPY	0.0793	1
1/7/16 6:50	118.019	1/7/16 7:45	118.042	0	-1	-2300	0	10000	USDJPY	0.0553	1
1/7/16 8:20	117.917	1/7/16 8:40	117.869	0	-1	4800	0	10000	USDJPY	0.05	1
1/7/16 8:40	117.869	1/7/16 8:55	117.946	0	1	7700	0	10000	USDJPY	0.0652	1
1/7/16 9:05	118.016	1/7/16 9:10	117.927	0	-1	8900	0	10000	USDJPY	0.0645	1
1/7/16 9:30	118.167	1/7/16 9:50	117.996	0	-1	17100	0	10000	USDJPY	0.0801	1
1/7/16 10:45	117.809	1/7/16 12:05	117.538	0	1	-27100	0	10000	USDJPY	0.0843	1
1/7/16 13:40	117.484	1/7/16 14:25	117.569	0	-1	-8500	0	10000	USDJPY	0.0636	1
1/7/16 14:45	117.633	1/7/16 14:55	117.572	0	-1	6100	0	10000	USDJPY	0.0583	1

L/7/16 16:00	117.751	1/7/16 16:00	117.769	0	-1	-1800	0	100000	USDJPY	0.0705	1
L/7/16 16:00	117.769	1/7/16 16:15	117.846	0	1	7700	0	100000	USDJPY	0.0705	1
L/7/16 16:15	117.846	1/7/16 16:40	117.78	0	-1	6600	0	100000	USDJPY	0.0792	1
L/7/16 16:45	118.065	1/7/16 16:55	118.127	0	1	6200	0	100000	USDJPY	0.1203	1
L/7/16 16:55	118.127	1/7/16 17:10	117.942	0	-1	18500	0	100000	USDJPY	0.123	1
L/7/16 17:40	118.094	1/7/16 18:15	117.997	0	1	-9700	0	100000	USDJPY	0.1037	1
L/7/16 19:15	117.895	1/7/16 19:40	117.989	0	1	9400	0	100000	USDJPY	0.0766	1
L/7/16 20:15	117.834	1/7/16 20:20	117.809	0	-1	2500	0	100000	USDJPY	0.0651	1
L/7/16 20:20	117.809	1/7/16 21:05	117.602	0	1	-20700	0	100000	USDJPY	0.0673	1
L/7/16 21:05	117.602	1/7/16 21:45	117.63	0	-1	-2800	0	100000	USDJPY	0.0838	1
L/7/16 22:05	117.44	1/7/16 22:40	117.602	0	-1	-16200	0	100000	USDJPY	0.0767	1
L/8/16 1:10	117.565	1/8/16 1:40	117.616	0	1	5100	0	100000	USDJPY	0.0255	1
L/8/16 1:45	117.635	1/8/16 2:00	117.555	0	-1	8000	0	100000	USDJPY	0.0386	1
L/8/16 2:05	117.507	1/8/16 2:15	117.601	0	-1	-9400	0	100000	USDJPY	0.0459	1
L/8/16 2:35	117.695	1/8/16 2:35	117.709	0	-1	-1400	0	100000	USDJPY	0.0634	1
L/8/16 2:35	117.709	1/8/16 2:55	117.808	0	1	9900	0	100000	USDJPY	0.0634	1
L/8/16 2:55	117.808	1/8/16 3:10	117.687	0	-1	12100	0	100000	USDJPY	0.0754	1
L/8/16 3:20	117.94	1/8/16 3:20	118.361	0	1	42100	0	100000	USDJPY	0.0989	1
L/8/16 3:25	118.116	1/8/16 3:55	118.079	0	-1	3700	0	100000	USDJPY	0.1789	1
L/8/16 5:35	118.314	1/8/16 5:35	118.333	0	-1	-1900	0	100000	USDJPY	0.0517	1
L/8/16 5:35	118.333	1/8/16 6:05	118.246	0	1	-8700	0	100000	USDJPY	0.0517	1
L/8/16 6:45	118.301	1/8/16 7:00	118.326	0	-1	-2500	0	100000	USDJPY	0.0468	1
L/8/16 7:00	118.326	1/8/16 7:30	118.27	0	1	-5600	0	100000	USDJPY	0.0406	1
L/8/16 8:30	118.348	1/8/16 8:40	118.395	0	-1	-4700	0	100000	USDJPY	0.0568	1
L/8/16 8:40	118.395	1/8/16 9:20	118.408	0	1	1300	0	100000	USDJPY	0.0511	1
L/8/16 9:55	118.307	1/8/16 10:25	118.331	0	1	2400	0	100000	USDJPY	0.0575	1
L/8/16 11:00	118.432	1/8/16 11:10	118.362	0	1	-7000	0	100000	USDJPY	0.072	1
L/8/16 11:45	118.28	1/8/16 12:35	118.295	0	-1	-1500	0	100000	USDJPY	0.0529	1
L/8/16 13:50	118.231	1/8/16 14:10	118.277	0	-1	-4600	0	100000	USDJPY	0.0478	1
L/8/16 14:25	118.325	1/8/16 14:55	118.302	0	-1	2300	0	100000	USDJPY	0.0433	1
L/8/16 15:05	118.351	1/8/16 15:20	118.307	0	-1	4400	0	100000	USDJPY	0.0363	1
L/8/16 15:30	118.362	1/8/16 15:35	118.73	0	1	36800	0	100000	USDJPY	0.0394	1
L/8/16 15:40	118.697	1/8/16 15:55	118.38	0	-1	31700	0	100000	USDJPY	0.0918	1
L/8/16 17:15	117.939	1/8/16 17:25	117.762	0	-1	17700	0	100000	USDJPY	0.1256	1
L/8/16 17:25	117.762	1/8/16 17:45	117.804	0	1	4200	0	100000	USDJPY	0.141	1
L/8/16 17:45	117.804	1/8/16 18:30	117.596	0	-1	20800	0	100000	USDJPY	0.1278	1
L/8/16 18:30	117.596	1/8/16 18:55	117.712	0	1	11600	0	100000	USDJPY	0.1072	1
L/8/16 19:15	117.826	1/8/16 19:50	117.807	0	-1	1900	0	100000	USDJPY	0.1031	1
L/8/16 20:20	117.725	1/8/16 20:40	117.776	0	-1	-5100	0	100000	USDJPY	0.0606	1
L/8/16 21:25	117.716	1/8/16 21:55	117.713	0	-1	300	0	100000	USDJPY	0.049	1
L/8/16 22:00	117.639	1/8/16 22:40	117.539	0	-1	10000	0	100000	USDJPY	0.0484	1
L/8/16 22:40	117.539	1/8/16 23:15	117.556	0	1	1700	0	100000	USDJPY	0.0551	1
L/8/16 23:45	117.492	1/8/16 23:55	117.404	0	-1	8800	0	100000	USDJPY	0.0443	1
L/8/16 23:55	117.404	1/11/16 0:20	116.903	0	1	-49930	0	100000	USDJPY	0.0506	1
1/11/16 0:45	116.712	1/11/16 1:20	116.945	0	1	23300	0	100000	USDJPY	0.1307	1

1/11/16 1:40	117.045	1/11/16 2:35	117.051	0	-1	-600	0	100000	USDJPY	0.1051	1
1/11/16 3:25	117.304	1/11/16 3:40	117.005	0	-1	29900	0	100000	USDJPY	0.0909	1
1/11/16 4:10	117.274	1/11/16 4:15	117.318	0	1	4400	0	100000	USDJPY	0.1476	1
1/11/16 4:15	117.318	1/11/16 4:50	117.204	0	-1	11400	0	100000	USDJPY	0.1227	1
1/11/16 5:50	117.315	1/11/16 5:55	117.315	0	1	0	0	100000	USDJPY	0.0469	1
1/11/16 5:55	117.315	1/11/16 6:35	117.406	0	-1	-9100	0	100000	USDJPY	0.0476	1
1/11/16 6:35	117.406	1/11/16 6:45	117.413	0	1	700	0	100000	USDJPY	0.0579	1
1/11/16 6:45	117.413	1/11/16 6:55	117.363	0	-1	5000	0	100000	USDJPY	0.0549	1
1/11/16 8:50	117.219	1/11/16 8:55	117.129	0	-1	9000	0	100000	USDJPY	0.0565	1
1/11/16 8:55	117.129	1/11/16 9:15	117.248	0	1	11900	0	100000	USDJPY	0.0629	1
1/11/16 10:10	117.481	1/11/16 10:10	117.485	0	-1	-400	0	100000	USDJPY	0.0859	1
1/11/16 10:10	117.485	1/11/16 10:30	117.594	0	1	10900	0	100000	USDJPY	0.0859	1
1/11/16 10:30	117.594	1/11/16 11:45	117.712	0	-1	-11800	0	100000	USDJPY	0.0885	1
1/11/16 11:55	117.813	1/11/16 12:00	117.822	0	1	900	0	100000	USDJPY	0.064	1
1/11/16 12:00	117.822	1/11/16 12:15	117.747	0	-1	7500	0	100000	USDJPY	0.0587	1
1/11/16 12:45	117.617	1/11/16 13:35	117.645	0	1	2800	0	100000	USDJPY	0.053	1
1/11/16 13:50	117.719	1/11/16 14:05	117.655	0	-1	6400	0	100000	USDJPY	0.059	1
1/11/16 14:15	117.749	1/11/16 14:25	117.677	0	1	-7200	0	100000	USDJPY	0.0588	1
1/11/16 15:15	117.805	1/11/16 15:20	117.86	0	1	5500	0	100000	USDJPY	0.0539	1
1/11/16 15:20	117.86	1/11/16 16:10	117.83	0	-1	3000	0	100000	USDJPY	0.0564	1
1/11/16 16:55	117.657	1/11/16 17:55	117.373	0	1	-28400	0	100000	USDJPY	0.0908	1
1/11/16 17:55	117.373	1/11/16 18:40	117.295	0	-1	7800	0	100000	USDJPY	0.0893	1
1/11/16 18:40	117.295	1/11/16 18:45	117.411	0	1	11600	0	100000	USDJPY	0.0859	1
1/11/16 19:25	117.357	1/11/16 19:35	117.262	0	-1	9500	0	100000	USDJPY	0.0646	1
1/11/16 19:35	117.262	1/11/16 20:05	117.371	0	1	10900	0	100000	USDJPY	0.0587	1
1/11/16 20:35	117.223	1/11/16 20:55	117.195	0	-1	2800	0	100000	USDJPY	0.0547	1
1/11/16 20:55	117.195	1/11/16 21:00	117.267	0	1	7200	0	100000	USDJPY	0.0545	1
1/11/16 21:15	117.365	1/11/16 22:20	117.439	0	-1	-7400	0	100000	USDJPY	0.0556	1
1/11/16 22:30	117.533	1/11/16 22:35	117.666	0	1	13300	0	100000	USDJPY	0.0567	1
1/11/16 22:35	117.666	1/11/16 23:30	117.683	0	-1	-1700	0	100000	USDJPY	0.0671	1
1/11/16 23:55	117.741	1/12/16 0:15	117.8	0	1	6080	0	100000	USDJPY	0.0341	1
1/12/16 0:15	117.8	1/12/16 0:40	117.741	0	-1	5900	0	100000	USDJPY	0.0252	1
1/12/16 1:20	117.642	1/12/16 1:40	117.676	0	1	3400	0	100000	USDJPY	0.0419	1
1/12/16 2:15	117.592	1/12/16 2:20	117.546	0	-1	4600	0	100000	USDJPY	0.05	1
1/12/16 2:20	117.546	1/12/16 2:40	117.64	0	1	9400	0	100000	USDJPY	0.0556	1
1/12/16 2:45	117.749	1/12/16 3:35	117.765	0	-1	-1600	0	100000	USDJPY	0.0727	1
1/12/16 3:45	117.592	1/12/16 3:55	117.76	0	1	16800	0	100000	USDJPY	0.1284	1
1/12/16 4:45	117.547	1/12/16 4:50	117.546	0	-1	100	0	100000	USDJPY	0.0811	1
1/12/16 4:50	117.546	1/12/16 5:30	117.629	0	1	8300	0	100000	USDJPY	0.0813	1
1/12/16 5:50	117.487	1/12/16 5:55	117.463	0	-1	2400	0	100000	USDJPY	0.0544	1
1/12/16 5:55	117.463	1/12/16 6:40	117.552	0	1	8900	0	100000	USDJPY	0.0593	1
1/12/16 6:55	117.466	1/12/16 7:15	117.531	0	-1	-6500	0	100000	USDJPY	0.0545	1
1/12/16 7:30	117.435	1/12/16 7:50	117.484	0	-1	-4900	0	100000	USDJPY	0.0545	1
1/12/16 8:15	117.419	1/12/16 8:20	117.33	0	-1	8900	0	100000	USDJPY	0.058	1
1/12/16 8:20	117.33	1/12/16 9:10	117.357	0	1	2700	0	100000	USDJPY	0.065	1
1/12/16 10:00	117.432	1/12/16 10:10	117.316	0	-1	11600	0	100000	USDJPY	0.0522	1
1/12/16 10:35	117.489	1/12/16 11:15	117.533	0	-1	-4400	0	100000	USDJPY	0.0792	1
1/12/16 11:15	117.533	1/12/16 11:20	117.613	0	1	8000	0	100000	USDJPY	0.0737	1
1/12/16 11:20	117.613	1/12/16 11:55	117.708	0	-1	-9500	0	100000	USDJPY	0.0745	1
1/12/16 11:55	117.708	1/12/16 12:10	117.778	0	1	7000	0	100000	USDJPY	0.0751	1

1/12/16 12:10	117.778	1/12/16 12:25	117.678	0	-1	10000	0	100000	USDJPY	0.0657	1
1/12/16 12:35	117.777	1/12/16 13:15	117.761	0	1	-1600	0	100000	USDJPY	0.0603	1
1/12/16 14:25	117.668	1/12/16 14:30	117.727	0	1	5900	0	100000	USDJPY	0.0454	1
1/12/16 14:40	117.782	1/12/16 14:55	117.867	0	1	8500	0	100000	USDJPY	0.0487	1
1/12/16 14:55	117.867	1/12/16 15:35	117.819	0	-1	4800	0	100000	USDJPY	0.0518	1
1/12/16 16:10	117.726	1/12/16 16:45	117.784	0	1	5800	0	100000	USDJPY	0.0567	1
1/12/16 17:40	117.887	1/12/16 17:50	117.952	0	1	6500	0	100000	USDJPY	0.0851	1
1/12/16 17:50	117.952	1/12/16 17:50	117.957	0	-1	-500	0	100000	USDJPY	0.093	1
1/12/16 17:50	117.957	1/12/16 18:15	117.827	0	1	-13000	0	100000	USDJPY	0.093	1
1/12/16 18:45	117.681	1/12/16 18:55	117.802	0	-1	-12100	0	100000	USDJPY	0.0968	1
1/12/16 19:25	117.714	1/12/16 19:50	117.643	0	-1	7100	0	100000	USDJPY	0.0708	1
1/12/16 19:50	117.643	1/12/16 20:00	117.716	0	1	7300	0	100000	USDJPY	0.0611	1
1/12/16 20:50	117.632	1/12/16 21:00	117.591	0	-1	4100	0	100000	USDJPY	0.0548	1
1/12/16 21:00	117.591	1/12/16 21:35	117.539	0	1	-5200	0	100000	USDJPY	0.0532	1
1/12/16 22:30	117.712	1/12/16 22:50	117.735	0	-1	-2300	0	100000	USDJPY	0.0609	1
1/12/16 22:50	117.735	1/12/16 23:40	117.684	0	1	-5100	0	100000	USDJPY	0.0591	1
1/13/16 0:50	117.717	1/13/16 1:20	117.725	0	-1	-800	0	100000	USDJPY	0.0237	1
1/13/16 1:20	117.725	1/13/16 1:25	117.744	0	1	1900	0	100000	USDJPY	0.0288	1
1/13/16 1:25	117.744	1/13/16 1:45	117.769	0	-1	-2500	0	100000	USDJPY	0.0317	1
1/13/16 1:45	117.769	1/13/16 1:50	117.803	0	1	3400	0	100000	USDJPY	0.0274	1
1/13/16 1:50	117.803	1/13/16 2:25	117.915	0	-1	-11200	0	100000	USDJPY	0.0313	1
1/13/16 2:25	117.915	1/13/16 2:30	117.936	0	1	2100	0	100000	USDJPY	0.0502	1
1/13/16 2:30	117.936	1/13/16 3:05	117.835	0	-1	10100	0	100000	USDJPY	0.0536	1
1/13/16 3:25	118.001	1/13/16 3:30	118.119	0	1	11800	0	100000	USDJPY	0.0624	1
1/13/16 3:30	118.119	1/13/16 4:10	118.228	0	-1	-10900	0	100000	USDJPY	0.0769	1
1/13/16 4:10	118.228	1/13/16 4:50	118.329	0	1	10100	0	100000	USDJPY	0.0943	1
1/13/16 4:50	118.329	1/13/16 5:15	118.235	0	-1	9400	0	100000	USDJPY	0.0773	1
1/13/16 5:40	118.145	1/13/16 5:55	118.215	0	1	7000	0	100000	USDJPY	0.055	1
1/13/16 6:50	118.289	1/13/16 6:50	118.298	0	-1	-900	0	100000	USDJPY	0.041	1
1/13/16 6:50	118.298	1/13/16 7:15	118.179	0	1	-11900	0	100000	USDJPY	0.041	1
1/13/16 7:55	118.314	1/13/16 8:15	118.243	0	1	-7100	0	100000	USDJPY	0.0521	1
1/13/16 8:55	118.114	1/13/16 9:25	118.071	0	-1	4300	0	100000	USDJPY	0.05	1
1/13/16 9:25	118.071	1/13/16 9:25	118.068	0	1	-300	0	100000	USDJPY	0.0531	1
1/13/16 9:25	118.068	1/13/16 9:45	118.121	0	-1	-5300	0	100000	USDJPY	0.0531	1
1/13/16 10:10	118.278	1/13/16 11:10	118.247	0	-1	3100	0	100000	USDJPY	0.0733	1
1/13/16 11:30	118.327	1/13/16 11:50	118.278	0	1	-4900	0	100000	USDJPY	0.0578	1
1/13/16 13:40	118.194	1/13/16 14:10	118.101	0	-1	9300	0	100000	USDJPY	0.0435	1
1/13/16 14:10	118.101	1/13/16 14:35	118.18	0	1	7900	0	100000	USDJPY	0.0514	1
1/13/16 14:40	118.129	1/13/16 15:25	118.146	0	-1	-1700	0	100000	USDJPY	0.0469	1
1/13/16 15:45	118.213	1/13/16 16:00	118.155	0	-1	5800	0	100000	USDJPY	0.0534	1
1/13/16 17:15	118.204	1/13/16 17:25	118.241	0	-1	-3700	0	100000	USDJPY	0.0598	1
1/13/16 17:25	118.241	1/13/16 17:40	118.104	0	1	-13700	0	100000	USDJPY	0.0614	1
1/13/16 19:05	118.054	1/13/16 19:15	118.014	0	-1	4000	0	100000	USDJPY	0.0628	1
1/13/16 19:15	118.014	1/13/16 19:30	118.142	0	1	12800	0	100000	USDJPY	0.0558	1
1/13/16 19:45	118.021	1/13/16 20:20	118.083	0	-1	-6200	0	100000	USDJPY	0.0576	1

1/13/16 20:30	117.983	1/13/16 22:25	117.823	0	-1	16000	0	100000	USDJPY	0.0728	1
1/13/16 22:50	117.684	1/13/16 23:00	117.658	0	-1	2600	0	100000	USDJPY	0.072	1
1/13/16 23:00	117.658	1/13/16 23:45	117.709	0	1	5100	0	100000	USDJPY	0.0651	1
1/14/16 0:10	117.634	1/14/16 1:25	117.544	0	-1	9000	0	100000	USDJPY	0.0405	1
1/14/16 1:25	117.544	1/14/16 1:25	117.533	0	1	-1100	0	100000	USDJPY	0.0357	1
1/14/16 1:25	117.533	1/14/16 1:40	117.519	0	-1	1400	0	100000	USDJPY	0.0357	1
1/14/16 1:40	117.519	1/14/16 2:45	117.414	0	1	-10500	0	100000	USDJPY	0.0387	1
1/14/16 2:50	117.516	1/14/16 3:10	117.425	0	-1	9100	0	100000	USDJPY	0.08	1
1/14/16 3:25	117.308	1/14/16 3:45	117.418	0	-1	-11000	0	100000	USDJPY	0.1057	1
1/14/16 5:20	117.566	1/14/16 5:20	117.585	0	-1	-1900	0	100000	USDJPY	0.0506	1
1/14/16 5:20	117.585	1/14/16 5:55	117.511	0	1	-7400	0	100000	USDJPY	0.0506	1
1/14/16 6:30	117.415	1/14/16 7:00	117.34	0	1	-7500	0	100000	USDJPY	0.0457	1
1/14/16 7:00	117.34	1/14/16 7:10	117.408	0	-1	-6800	0	100000	USDJPY	0.0572	1
1/14/16 7:30	117.508	1/14/16 9:20	117.902	0	-1	-39400	0	100000	USDJPY	0.0532	1
1/14/16 9:20	117.902	1/14/16 9:25	117.998	0	1	9600	0	100000	USDJPY	0.0568	1
1/14/16 9:25	117.998	1/14/16 10:20	117.982	0	-1	1600	0	100000	USDJPY	0.0665	1
1/14/16 10:35	117.838	1/14/16 11:30	117.819	0	-1	-1900	0	100000	USDJPY	0.0769	1
1/14/16 11:40	117.932	1/14/16 11:55	117.835	0	-1	9700	0	100000	USDJPY	0.1002	1
1/14/16 12:45	117.752	1/14/16 13:15	117.664	0	-1	8800	0	100000	USDJPY	0.0661	1
1/14/16 13:15	117.664	1/14/16 13:40	117.584	0	1	-8000	0	100000	USDJPY	0.0754	1
1/14/16 13:40	117.584	1/14/16 13:45	117.532	0	-1	5200	0	100000	USDJPY	0.078	1
1/14/16 13:45	117.532	1/14/16 14:10	117.715	0	1	18300	0	100000	USDJPY	0.0823	1
1/14/16 14:40	117.776	1/14/16 15:15	117.738	0	-1	3800	0	100000	USDJPY	0.0715	1
1/14/16 16:40	117.588	1/14/16 16:40	117.573	0	1	-1500	0	100000	USDJPY	0.0711	1
1/14/16 16:40	117.573	1/14/16 17:05	117.481	0	-1	9200	0	100000	USDJPY	0.0711	1
1/14/16 17:05	117.481	1/14/16 17:20	117.609	0	1	12800	0	100000	USDJPY	0.0844	1
1/14/16 17:30	117.759	1/14/16 18:20	118.115	0	-1	-35600	0	100000	USDJPY	0.0945	1
1/14/16 18:20	118.115	1/14/16 18:40	117.937	0	1	-17800	0	100000	USDJPY	0.116	1
1/14/16 19:10	118.114	1/14/16 19:45	118.153	0	1	3900	0	100000	USDJPY	0.0774	1
1/14/16 19:45	118.153	1/14/16 20:05	118.089	0	-1	6400	0	100000	USDJPY	0.0698	1
1/14/16 20:15	118.224	1/14/16 20:30	118.253	0	1	2900	0	100000	USDJPY	0.0738	1
1/14/16 20:30	118.253	1/14/16 20:45	118.15	0	-1	10300	0	100000	USDJPY	0.0665	1
1/14/16 22:45	118.063	1/14/16 23:25	118.043	0	1	-2000	0	100000	USDJPY	0.0336	1
1/14/16 23:25	118.043	1/15/16 0:10	118.07	0	-1	-2900	0	100000	USDJPY	0.0321	1
1/15/16 0:15	118.096	1/15/16 0:50	118.132	0	-1	-3600	0	100000	USDJPY	0.0208	1
1/15/16 0:50	118.132	1/15/16 0:55	118.144	0	1	1200	0	100000	USDJPY	0.0227	1
1/15/16 0:55	118.144	1/15/16 1:05	118.143	0	-1	100	0	100000	USDJPY	0.0246	1
1/15/16 1:05	118.143	1/15/16 1:20	118.156	0	1	1300	0	100000	USDJPY	0.0222	1
1/15/16 1:20	118.156	1/15/16 2:00	118.186	0	-1	-3000	0	100000	USDJPY	0.0225	1
1/15/16 3:05	118.045	1/15/16 3:30	117.955	0	-1	9000	0	100000	USDJPY	0.0642	1
1/15/16 3:30	117.955	1/15/16 3:55	117.889	0	1	-6600	0	100000	USDJPY	0.0813	1
1/15/16 3:55	117.889	1/15/16 4:05	118.003	0	-1	-11400	0	100000	USDJPY	0.0875	1
1/15/16 5:40	117.891	1/15/16 5:45	117.842	0	-1	4900	0	100000	USDJPY	0.0386	1
1/15/16 5:45	117.842	1/15/16 6:05	117.832	0	1	-1000	0	100000	USDJPY	0.0416	1
1/15/16 6:05	117.832	1/15/16 6:35	117.665	0	-1	16700	0	100000	USDJPY	0.0452	1
1/15/16 6:35	117.665	1/15/16 6:45	117.798	0	1	13300	0	100000	USDJPY	0.0706	1
1/15/16 8:10	117.919	1/15/16 8:30	117.758	0	-1	16100	0	100000	USDJPY	0.0655	1
1/15/16 8:55	117.684	1/15/16 9:30	117.71	0	-1	-2600	0	100000	USDJPY	0.0619	1
1/15/16 10:05	117.614	1/15/16 10:10	117.731	0	-1	-11700	0	100000	USDJPY	0.0699	1
1/15/16 10:25	117.59	1/15/16 11:05	117.354	0	-1	23600	0	100000	USDJPY	0.0798	1

1/15/16 11:05	117.354	1/15/16 11:50	117.462	0	1	10800	0	100000	USDJPY	0.0917	1
1/15/16 12:40	117.316	1/15/16 13:20	117.381	0	-1	-6500	0	100000	USDJPY	0.0769	1
1/15/16 14:35	117.276	1/15/16 14:40	117.261	0	-1	1500	0	100000	USDJPY	0.0552	1
1/15/16 14:40	117.261	1/15/16 15:35	116.762	0	1	-49900	0	100000	USDJPY	0.0557	1
1/15/16 18:05	116.835	1/15/16 18:35	116.914	0	-1	-7900	0	100000	USDJPY	0.1264	1
1/15/16 19:00	116.776	1/15/16 19:20	116.699	0	-1	7700	0	100000	USDJPY	0.0758	1
1/15/16 19:20	116.699	1/15/16 19:50	116.689	0	1	-1000	0	100000	USDJPY	0.0617	1
1/15/16 21:20	116.819	1/15/16 22:25	116.907	0	-1	-8800	0	100000	USDJPY	0.0676	1
1/15/16 23:10	117.006	1/15/16 23:25	117.04	0	1	3400	0	100000	USDJPY	0.0581	1
1/15/16 23:25	117.04	1/15/16 23:55	116.985	0	-1	5500	0	100000	USDJPY	0.0434	1
1/18/16 0:05	116.831	1/18/16 0:45	116.91	0	1	7900	0	100000	USDJPY	0.0344	1
1/18/16 2:10	117.06	1/18/16 2:10	117.068	0	-1	-800	0	100000	USDJPY	0.068	1
1/18/16 2:10	117.068	1/18/16 2:20	116.971	0	1	-9700	0	100000	USDJPY	0.068	1
1/18/16 3:15	117.181	1/18/16 3:15	117.186	0	-1	-500	0	100000	USDJPY	0.0873	1
1/18/16 3:15	117.186	1/18/16 4:25	117.224	0	1	3800	0	100000	USDJPY	0.0873	1
1/18/16 4:45	117.102	1/18/16 5:00	117.194	0	1	9200	0	100000	USDJPY	0.0649	1
1/18/16 5:05	117.256	1/18/16 5:25	117.189	0	1	-6700	0	100000	USDJPY	0.0592	1
1/18/16 5:40	117.276	1/18/16 5:45	117.301	0	1	2500	0	100000	USDJPY	0.0483	1
1/18/16 5:45	117.301	1/18/16 6:15	117.241	0	-1	6000	0	100000	USDJPY	0.0486	1
1/18/16 6:55	117.165	1/18/16 7:20	117.192	0	1	2700	0	100000	USDJPY	0.0384	1
1/18/16 7:40	117.27	1/18/16 7:55	117.209	0	-1	6100	0	100000	USDJPY	0.049	1
1/18/16 8:20	117.092	1/18/16 8:20	117.087	0	1	-500	0	100000	USDJPY	0.0539	1
1/18/16 8:20	117.087	1/18/16 8:45	117.146	0	-1	-5900	0	100000	USDJPY	0.0539	1
1/18/16 9:10	117.245	1/18/16 9:30	117.183	0	-1	6200	0	100000	USDJPY	0.0587	1
1/18/16 9:45	117.081	1/18/16 10:10	117.144	0	-1	-6300	0	100000	USDJPY	0.0621	1
1/18/16 10:25	117.313	1/18/16 11:10	117.281	0	-1	3200	0	100000	USDJPY	0.0807	1
1/18/16 11:50	117.169	1/18/16 12:05	117.303	0	1	13400	0	100000	USDJPY	0.0685	1
1/18/16 12:20	117.35	1/18/16 13:00	117.4	0	1	5000	0	100000	USDJPY	0.0647	1
1/18/16 13:00	117.4	1/18/16 13:00	117.415	0	-1	-1500	0	100000	USDJPY	0.061	1
1/18/16 13:00	117.415	1/18/16 13:25	117.333	0	1	-8200	0	100000	USDJPY	0.061	1
1/18/16 15:35	117.305	1/18/16 16:05	117.312	0	-1	-700	0	100000	USDJPY	0.0338	1
1/18/16 17:45	117.253	1/18/16 17:55	117.31	0	1	5700	0	100000	USDJPY	0.0329	1
1/18/16 18:05	117.384	1/18/16 18:30	117.331	0	-1	5300	0	100000	USDJPY	0.0391	1
1/18/16 22:10	117.336	1/18/16 22:45	117.334	0	1	-200	0	100000	USDJPY	0.0099	1
1/18/16 23:20	117.294	1/18/16 23:45	117.308	0	-1	-1400	0	100000	USDJPY	0.0208	1
1/19/16 0:40	117.346	1/19/16 0:45	117.358	0	-1	-1200	0	100000	USDJPY	0.0242	1
1/19/16 0:45	117.358	1/19/16 1:35	117.366	0	1	800	0	100000	USDJPY	0.0233	1
1/19/16 1:55	117.417	1/19/16 2:15	117.359	0	-1	5800	0	100000	USDJPY	0.0302	1
1/19/16 2:25	117.514	1/19/16 3:15	117.505	0	-1	900	0	100000	USDJPY	0.0519	1
1/19/16 4:15	117.651	1/19/16 4:20	117.55	0	-1	10100	0	100000	USDJPY	0.0858	1
1/19/16 4:30	117.373	1/19/16 5:30	117.383	0	1	1000	0	100000	USDJPY	0.1041	1
1/19/16 5:55	117.488	1/19/16 6:55	117.551	0	-1	-6300	0	100000	USDJPY	0.0577	1
1/19/16 7:25	117.642	1/19/16 7:35	117.73	0	1	8800	0	100000	USDJPY	0.0561	1
1/19/16 7:35	117.73	1/19/16 7:35	117.754	0	-1	-2400	0	100000	USDJPY	0.0609	1
1/19/16 7:35	117.754	1/19/16 8:25	117.712	0	1	-4200	0	100000	USDJPY	0.0609	1

1/19/16 8:40	117.782	1/19/16 9:00	117.88	0	1	9800	0	10000	USDJPY	0.0542	1
1/19/16 9:00	117.88	1/19/16 9:55	117.888	0	-1	-800	0	10000	USDJPY	0.0602	1
1/19/16 12:10	117.947	1/19/16 12:15	117.974	0	1	2700	0	10000	USDJPY	0.059	1
1/19/16 12:15	117.974	1/19/16 13:10	118.018	0	-1	-4400	0	10000	USDJPY	0.0635	1
1/19/16 13:10	118.018	1/19/16 13:25	118.059	0	1	4100	0	10000	USDJPY	0.0536	1
1/19/16 13:25	118.059	1/19/16 13:50	118.067	0	-1	-800	0	10000	USDJPY	0.0509	1
1/19/16 13:50	118.067	1/19/16 14:00	118.105	0	1	3800	0	10000	USDJPY	0.0484	1
1/19/16 14:00	118.105	1/19/16 14:10	118.009	0	-1	-9600	0	10000	USDJPY	0.0441	1
1/19/16 14:40	117.911	1/19/16 15:05	117.853	0	1	-5800	0	10000	USDJPY	0.0545	1
1/19/16 15:05	117.853	1/19/16 15:30	117.805	0	-1	-4800	0	10000	USDJPY	0.0539	1
1/19/16 15:30	117.805	1/19/16 15:45	117.893	0	1	8800	0	10000	USDJPY	0.0527	1
1/19/16 16:10	117.808	1/19/16 16:20	117.775	0	-1	-3300	0	10000	USDJPY	0.047	1
1/19/16 16:20	117.775	1/19/16 16:35	117.751	0	1	-2400	0	10000	USDJPY	0.0461	1
1/19/16 16:35	117.751	1/19/16 16:45	117.726	0	-1	-2500	0	10000	USDJPY	0.0485	1
1/19/16 16:45	117.726	1/19/16 17:20	117.762	0	1	3600	0	10000	USDJPY	0.0558	1
1/19/16 17:30	117.825	1/19/16 18:05	117.788	0	-1	-3700	0	10000	USDJPY	0.0935	1
1/19/16 18:20	117.669	1/19/16 18:30	117.63	0	-1	-3900	0	10000	USDJPY	0.0803	1
1/19/16 18:30	117.63	1/19/16 18:45	117.749	0	1	11900	0	10000	USDJPY	0.0798	1
1/19/16 19:30	117.576	1/19/16 19:55	117.416	0	-1	-16000	0	10000	USDJPY	0.0548	1
1/19/16 19:55	117.416	1/19/16 20:25	117.533	0	1	11700	0	10000	USDJPY	0.0701	1
1/19/16 21:15	117.337	1/19/16 21:40	117.431	0	-1	-9400	0	10000	USDJPY	0.063	1
1/19/16 22:35	117.579	1/19/16 23:30	117.559	0	-1	-2000	0	10000	USDJPY	0.0693	1
1/19/16 23:55	117.601	1/19/16 23:59	117.636	0	1	3500	0	10000	USDJPY	0.0262	1
1/19/16 23:59	117.636	1/20/16 0:30	117.615	0	-1	-1550	0	10000	USDJPY	0.0276	1
1/20/16 2:00	117.579	1/20/16 2:50	117.521	0	1	-5800	0	10000	USDJPY	0.0232	1
1/20/16 3:10	117.35	1/20/16 3:10	117.35	0	1	0	0	10000	USDJPY	0.0763	1
1/20/16 3:10	117.35	1/20/16 3:30	117.293	0	-1	-5700	0	10000	USDJPY	0.0763	1
1/20/16 3:30	117.293	1/20/16 4:15	117.327	0	1	3400	0	10000	USDJPY	0.0832	1
1/20/16 4:35	117.197	1/20/16 5:25	117.14	0	-1	-5700	0	10000	USDJPY	0.0741	1
1/20/16 5:25	117.14	1/20/16 5:45	117.193	0	1	5300	0	10000	USDJPY	0.0558	1
1/20/16 5:55	116.989	1/20/16 5:55	116.959	0	1	-3000	0	10000	USDJPY	0.0781	1
1/20/16 5:55	116.959	1/20/16 7:20	116.964	0	-1	-500	0	10000	USDJPY	0.0781	1
1/20/16 7:40	116.823	1/20/16 8:15	116.685	0	-1	-13800	0	10000	USDJPY	0.0686	1
1/20/16 8:15	116.685	1/20/16 8:40	116.759	0	1	7400	0	10000	USDJPY	0.0721	1
1/20/16 8:50	116.648	1/20/16 9:15	116.454	0	-1	-19400	0	10000	USDJPY	0.0829	1
1/20/16 9:15	116.454	1/20/16 9:30	116.659	0	1	20500	0	10000	USDJPY	0.0942	1
1/20/16 9:55	116.813	1/20/16 10:25	116.509	0	-1	-30400	0	10000	USDJPY	0.1215	1
1/20/16 10:25	116.505	1/20/16 10:30	116.2	0	-1	-30500	0	10000	USDJPY	0.1204	1
1/20/16 10:30	116.2	1/20/16 11:30	116.284	0	1	8400	0	10000	USDJPY	0.144	1
1/20/16 11:35	116.378	1/20/16 11:45	116.877	0	-1	-49900	0	10000	USDJPY	0.1157	1
1/20/16 11:50	116.63	1/20/16 13:00	116.473	0	-1	-15700	0	10000	USDJPY	0.1579	1
1/20/16 14:30	116.668	1/20/16 14:40	116.715	0	1	4700	0	10000	USDJPY	0.0781	1
1/20/16 14:40	116.715	1/20/16 15:30	116.754	0	-1	-3900	0	10000	USDJPY	0.0808	1
1/20/16 15:30	116.754	1/20/16 15:35	116.748	0	1	-600	0	10000	USDJPY	0.0581	1
1/20/16 15:35	116.748	1/20/16 15:45	116.632	0	-1	-11600	0	10000	USDJPY	0.0525	1
1/20/16 15:55	116.804	1/20/16 16:30	116.709	0	1	-9500	0	10000	USDJPY	0.0933	1
1/20/16 17:05	116.517	1/20/16 17:20	116.497	0	1	-2000	0	10000	USDJPY	0.0933	1
1/20/16 17:20	116.497	1/20/16 17:30	116.591	0	-1	-9400	0	10000	USDJPY	0.1076	1
1/20/16 17:40	116.323	1/20/16 18:20	116.401	0	-1	-7800	0	10000	USDJPY	0.1177	1
1/20/16 20:40	116.542	1/20/16 20:45	116.561	0	1	1900	0	10000	USDJPY	0.0797	1
1/20/16 20:45	116.561	1/20/16 21:15	116.686	0	-1	-12500	0	10000	USDJPY	0.0827	1

I/20/16 21:15	116.686	1/20/16 22:00	116.842	0	1	15600	0	100000	USDJPY	0.0784	1
I/20/16 22:00	116.842	1/20/16 22:10	116.862	0	-1	-2000	0	100000	USDJPY	0.0794	1
I/20/16 22:10	116.862	1/20/16 22:25	116.949	0	1	8700	0	100000	USDJPY	0.085	1
I/20/16 22:25	116.949	1/20/16 23:05	116.848	0	-1	10100	0	100000	USDJPY	0.082	1
I/20/16 23:30	116.988	1/20/16 23:35	117.02	0	1	3200	0	100000	USDJPY	0.0618	1
I/20/16 23:35	117.02	1/20/16 23:40	116.924	0	-1	9600	0	100000	USDJPY	0.0596	1
I/21/16 1:35	117.004	1/21/16 1:40	117.081	0	1	7700	0	100000	USDJPY	0.0373	1
I/21/16 1:40	117.081	1/21/16 2:55	117.436	0	-1	-35500	0	100000	USDJPY	0.0455	1
I/21/16 2:55	117.436	1/21/16 3:10	117.445	0	1	900	0	100000	USDJPY	0.1112	1
I/21/16 3:10	117.445	1/21/16 3:40	117.229	0	-1	21600	0	100000	USDJPY	0.1051	1
I/21/16 5:05	117.392	1/21/16 5:10	117.384	0	1	-800	0	100000	USDJPY	0.0492	1
I/21/16 5:10	117.384	1/21/16 5:15	117.336	0	-1	4800	0	100000	USDJPY	0.0468	1
I/21/16 5:45	117.242	1/21/16 6:35	117.193	0	1	-4900	0	100000	USDJPY	0.0505	1
I/21/16 6:55	116.97	1/21/16 7:30	117.019	0	-1	-4900	0	100000	USDJPY	0.1096	1
I/21/16 7:50	116.923	1/21/16 8:00	116.833	0	-1	9000	0	100000	USDJPY	0.0824	1
I/21/16 8:00	116.833	1/21/16 8:15	116.804	0	1	-2900	0	100000	USDJPY	0.078	1
I/21/16 8:15	116.804	1/21/16 8:30	116.671	0	-1	13300	0	100000	USDJPY	0.0784	1
I/21/16 8:30	116.671	1/21/16 8:45	116.659	0	1	-1200	0	100000	USDJPY	0.0858	1
I/21/16 8:45	116.659	1/21/16 9:40	116.515	0	-1	14400	0	100000	USDJPY	0.0927	1
I/21/16 9:40	116.515	1/21/16 9:55	116.622	0	1	10700	0	100000	USDJPY	0.0863	1
I/21/16 10:10	116.797	1/21/16 10:55	116.864	0	-1	-6700	0	100000	USDJPY	0.0961	1
I/21/16 11:40	116.95	1/21/16 11:45	116.864	0	-1	8600	0	100000	USDJPY	0.0831	1
I/21/16 12:20	116.999	1/21/16 12:25	117.055	0	1	5600	0	100000	USDJPY	0.0771	1
I/21/16 12:25	117.055	1/21/16 12:50	116.96	0	-1	9500	0	100000	USDJPY	0.0751	1
I/21/16 13:55	116.808	1/21/16 14:00	116.797	0	-1	1100	0	100000	USDJPY	0.0561	1
I/21/16 14:00	116.797	1/21/16 14:15	116.786	0	1	-1100	0	100000	USDJPY	0.0539	1
I/21/16 14:15	116.786	1/21/16 14:25	116.709	0	-1	7700	0	100000	USDJPY	0.0501	1
I/21/16 14:25	116.709	1/21/16 14:45	116.803	0	1	9400	0	100000	USDJPY	0.0537	1
I/21/16 15:00	116.949	1/21/16 15:20	116.988	0	-1	-3900	0	100000	USDJPY	0.0748	1
I/21/16 15:20	116.988	1/21/16 15:25	117.069	0	1	8100	0	100000	USDJPY	0.0849	1
I/21/16 15:25	117.069	1/21/16 16:05	116.992	0	-1	7700	0	100000	USDJPY	0.0882	1
I/21/16 17:40	117.284	1/21/16 17:50	117.366	0	1	8200	0	100000	USDJPY	0.1063	1
I/21/16 17:50	117.366	1/21/16 18:10	117.452	0	-1	-8600	0	100000	USDJPY	0.1131	1
I/21/16 18:10	117.452	1/21/16 18:25	117.633	0	1	18100	0	100000	USDJPY	0.1227	1
I/21/16 18:25	117.633	1/21/16 19:20	117.568	0	-1	6500	0	100000	USDJPY	0.1298	1
I/21/16 20:10	117.705	1/21/16 20:15	117.756	0	1	5100	0	100000	USDJPY	0.0625	1
I/21/16 20:15	117.756	1/21/16 20:30	117.637	0	-1	11900	0	100000	USDJPY	0.0621	1
I/21/16 20:40	117.488	1/21/16 20:55	117.653	0	1	16500	0	100000	USDJPY	0.0755	1
I/21/16 21:25	117.318	1/21/16 22:05	117.47	0	1	15200	0	100000	USDJPY	0.1171	1
I/21/16 23:15	117.736	1/21/16 23:50	117.656	0	-1	8000	0	100000	USDJPY	0.0981	1
I/22/16 0:10	117.756	1/22/16 0:50	117.822	0	1	6600	0	100000	USDJPY	0.0608	1
I/22/16 0:50	117.822	1/22/16 1:05	117.771	0	-1	5100	0	100000	USDJPY	0.0333	1
I/22/16 1:30	117.833	1/22/16 1:35	117.877	0	1	4400	0	100000	USDJPY	0.0335	1
I/22/16 1:35	117.877	1/22/16 2:00	117.884	0	-1	-700	0	100000	USDJPY	0.0372	1

I/22/16 2:00	117.884	1/22/16 2:15	117.822	0	1	-6200	0	100000	USDJPY	0.033	1
I/22/16 2:25	117.704	1/22/16 2:55	117.837	0	1	13300	0	100000	USDJPY	0.0539	1
I/22/16 3:10	117.633	1/22/16 3:50	117.688	0	-1	-5500	0	100000	USDJPY	0.0784	1
I/22/16 4:30	117.746	1/22/16 5:15	117.804	0	-1	-5800	0	100000	USDJPY	0.0721	1
I/22/16 5:45	117.676	1/22/16 6:05	117.783	0	1	10700	0	100000	USDJPY	0.0761	1
I/22/16 6:15	117.852	1/22/16 7:00	117.901	0	-1	-4900	0	100000	USDJPY	0.068	1
I/22/16 7:00	117.901	1/22/16 7:55	118.067	0	1	16600	0	100000	USDJPY	0.0625	1
I/22/16 7:55	118.067	1/22/16 8:45	118.03	0	-1	3700	0	100000	USDJPY	0.082	1
I/22/16 10:55	118.153	1/22/16 11:05	118.277	0	1	12400	0	100000	USDJPY	0.0749	1
I/22/16 11:05	118.277	1/22/16 11:40	118.2	0	-1	7700	0	100000	USDJPY	0.0756	1
I/22/16 13:10	118.237	1/22/16 13:20	118.264	0	-1	-2700	0	100000	USDJPY	0.047	1
I/22/16 13:20	118.264	1/22/16 13:25	118.283	0	1	1900	0	100000	USDJPY	0.046	1
I/22/16 13:25	118.283	1/22/16 13:50	118.205	0	-1	7800	0	100000	USDJPY	0.0469	1
I/22/16 16:00	118.029	1/22/16 16:00	117.96	0	1	-6900	0	100000	USDJPY	0.0682	1
I/22/16 16:00	117.96	1/22/16 16:20	118.172	0	-1	-21200	0	100000	USDJPY	0.0682	1
I/22/16 16:30	118.401	1/22/16 17:00	118.402	0	-1	-100	0	100000	USDJPY	0.122	1
I/22/16 17:00	118.402	1/22/16 17:05	118.408	0	1	600	0	100000	USDJPY	0.0999	1
I/22/16 17:05	118.408	1/22/16 17:50	118.454	0	-1	-4600	0	100000	USDJPY	0.0971	1
I/22/16 19:20	118.537	1/22/16 19:25	118.528	0	1	-900	0	100000	USDJPY	0.0725	1
I/22/16 19:25	118.528	1/22/16 19:55	118.479	0	-1	4900	0	100000	USDJPY	0.0715	1
I/22/16 20:20	118.575	1/22/16 20:20	118.577	0	-1	-200	0	100000	USDJPY	0.0425	1
I/22/16 20:20	118.577	1/22/16 21:30	118.697	0	1	12000	0	100000	USDJPY	0.0425	1
I/22/16 22:05	118.767	1/22/16 22:45	118.8	0	1	3300	0	100000	USDJPY	0.044	1
I/22/16 22:45	118.8	1/22/16 23:25	118.8	0	-1	0	0	100000	USDJPY	0.0306	1
I/25/16 0:10	118.721	1/25/16 1:10	118.744	0	1	2300	0	100000	USDJPY	0.0296	1
I/25/16 1:30	118.687	1/25/16 2:05	118.551	0	-1	13600	0	100000	USDJPY	0.0351	1
I/25/16 2:05	118.551	1/25/16 3:00	118.596	0	1	4500	0	100000	USDJPY	0.0477	1
I/25/16 4:05	118.701	1/25/16 5:00	118.72	0	-1	-1900	0	100000	USDJPY	0.0695	1
I/25/16 5:10	118.803	1/25/16 5:15	118.83	0	1	2700	0	100000	USDJPY	0.0546	1
I/25/16 5:15	118.83	1/25/16 5:40	118.759	0	-1	7100	0	100000	USDJPY	0.0484	1
I/25/16 6:00	118.674	1/25/16 6:45	118.645	0	1	-2900	0	100000	USDJPY	0.0422	1
I/25/16 6:45	118.645	1/25/16 6:50	118.705	0	-1	-6000	0	100000	USDJPY	0.042	1
I/25/16 7:45	118.624	1/25/16 8:05	118.702	0	-1	-7800	0	100000	USDJPY	0.0437	1
I/25/16 8:20	118.794	1/25/16 9:05	118.744	0	-1	5000	0	100000	USDJPY	0.0528	1
I/25/16 9:20	118.666	1/25/16 10:55	118.276	0	1	-39000	0	100000	USDJPY	0.0393	1
I/25/16 10:55	118.276	1/25/16 11:35	118.344	0	-1	-6800	0	100000	USDJPY	0.0885	1
I/25/16 14:25	118.468	1/25/16 15:15	118.456	0	-1	1200	0	100000	USDJPY	0.0448	1
I/25/16 15:50	118.339	1/25/16 16:15	118.441	0	-1	-10200	0	100000	USDJPY	0.0595	1
I/25/16 17:10	118.597	1/25/16 17:30	118.569	0	-1	2800	0	100000	USDJPY	0.0873	1
I/25/16 17:30	118.569	1/25/16 17:50	118.467	0	1	-10200	0	100000	USDJPY	0.0942	1
I/25/16 20:15	118.611	1/25/16 20:15	118.613	0	-1	-200	0	100000	USDJPY	0.033	1
I/25/16 20:15	118.613	1/25/16 20:30	118.556	0	1	-5700	0	100000	USDJPY	0.033	1
I/25/16 21:05	118.456	1/25/16 21:50	118.454	0	1	-200	0	100000	USDJPY	0.0388	1
I/25/16 21:50	118.454	1/25/16 22:10	118.508	0	-1	-5400	0	100000	USDJPY	0.0333	1
I/25/16 22:30	118.41	1/25/16 22:30	118.403	0	1	-700	0	100000	USDJPY	0.0322	1
I/25/16 22:30	118.403	1/26/16 0:30	118.321	0	-1	8030	0	100000	USDJPY	0.0322	1
I/26/16 0:55	118.334	1/26/16 1:20	118.32	0	-1	1400	0	100000	USDJPY	0.0136	1
I/26/16 1:55	118.251	1/26/16 1:55	118.251	0	1	0	0	100000	USDJPY	0.0261	1
I/26/16 1:55	118.251	1/26/16 2:05	118.225	0	-1	2600	0	100000	USDJPY	0.0261	1
I/26/16 2:05	118.225	1/26/16 2:35	118.198	0	1	-2700	0	100000	USDJPY	0.0274	1
I/26/16 3:00	118.135	1/26/16 3:10	118.056	0	-1	7900	0	100000	USDJPY	0.0628	1

1/26/16 3:10	118.056	1/26/16 3:45	118.133	0	1	7700	0	100000	USDJPY	0.0612	1
1/26/16 5:00	118.245	1/26/16 5:25	118.172	0	-1	7300	0	100000	USDJPY	0.0484	1
1/26/16 6:45	118.08	1/26/16 6:55	118.045	0	-1	3500	0	100000	USDJPY	0.0433	1
1/26/16 6:55	118.045	1/26/16 7:25	117.984	0	1	-6100	0	100000	USDJPY	0.0421	1
1/26/16 7:25	117.984	1/26/16 7:40	118.07	0	-1	-8600	0	100000	USDJPY	0.044	1
1/26/16 8:20	117.928	1/26/16 8:20	117.916	0	1	-1200	0	100000	USDJPY	0.0625	1
1/26/16 8:20	117.916	1/26/16 8:30	117.843	0	-1	7300	0	100000	USDJPY	0.0625	1
1/26/16 8:30	117.843	1/26/16 9:20	117.891	0	1	4800	0	100000	USDJPY	0.0606	1
1/26/16 9:35	117.749	1/26/16 9:45	117.705	0	-1	4400	0	100000	USDJPY	0.0593	1
1/26/16 9:45	117.705	1/26/16 10:00	117.807	0	1	10200	0	100000	USDJPY	0.0619	1
1/26/16 11:00	118.008	1/26/16 11:40	118.095	0	-1	-8700	0	100000	USDJPY	0.0629	1
1/26/16 11:40	118.095	1/26/16 12:00	118.164	0	1	6900	0	100000	USDJPY	0.0708	1
1/26/16 12:00	118.164	1/26/16 12:55	118.332	0	-1	-16800	0	100000	USDJPY	0.0587	1
1/26/16 12:55	118.332	1/26/16 13:30	118.29	0	1	-4200	0	100000	USDJPY	0.0545	1
1/26/16 13:50	118.432	1/26/16 13:55	118.457	0	1	2500	0	100000	USDJPY	0.0533	1
1/26/16 13:55	118.457	1/26/16 14:10	118.452	0	-1	500	0	100000	USDJPY	0.0561	1
1/26/16 14:10	118.452	1/26/16 14:25	118.367	0	1	-8500	0	100000	USDJPY	0.0613	1
1/26/16 15:45	118.443	1/26/16 16:35	118.474	0	-1	-3100	0	100000	USDJPY	0.0561	1
1/26/16 16:40	118.57	1/26/16 16:45	118.441	0	1	-12900	0	100000	USDJPY	0.0676	1
1/26/16 19:10	118.536	1/26/16 19:10	118.542	0	-1	-600	0	100000	USDJPY	0.0484	1
1/26/16 19:10	118.542	1/26/16 19:15	118.473	0	1	-6900	0	100000	USDJPY	0.0484	1
1/26/16 19:30	118.552	1/26/16 20:15	118.491	0	1	-6100	0	100000	USDJPY	0.0413	1
1/26/16 21:40	118.473	1/26/16 22:05	118.44	0	1	-3300	0	100000	USDJPY	0.0337	1
1/26/16 22:05	118.44	1/26/16 22:10	118.423	0	-1	1700	0	100000	USDJPY	0.0342	1
1/26/16 22:10	118.423	1/26/16 22:50	118.436	0	1	1300	0	100000	USDJPY	0.0327	1
1/26/16 23:00	118.403	1/26/16 23:05	118.437	0	-1	-3400	0	100000	USDJPY	0.0339	1
1/27/16 0:25	118.397	1/27/16 0:40	118.423	0	-1	-2600	0	100000	USDJPY	0.0284	1
1/27/16 1:10	118.377	1/27/16 1:35	118.345	0	-1	3200	0	100000	USDJPY	0.0242	1
1/27/16 1:35	118.345	1/27/16 1:45	118.387	0	1	4200	0	100000	USDJPY	0.0291	1
1/27/16 2:25	118.315	1/27/16 2:35	118.27	0	-1	4500	0	100000	USDJPY	0.039	1
1/27/16 2:35	118.27	1/27/16 2:50	118.364	0	1	9400	0	100000	USDJPY	0.042	1
1/27/16 3:20	118.251	1/27/16 4:40	118.215	0	-1	3600	0	100000	USDJPY	0.0638	1
1/27/16 5:25	118.14	1/27/16 5:45	118.046	0	-1	9400	0	100000	USDJPY	0.0504	1
1/27/16 5:45	118.046	1/27/16 6:15	118.128	0	1	8200	0	100000	USDJPY	0.0534	1
1/27/16 6:45	118.276	1/27/16 7:15	118.165	0	-1	11100	0	100000	USDJPY	0.0568	1
1/27/16 7:30	118.343	1/27/16 7:35	118.394	0	1	5100	0	100000	USDJPY	0.0763	1
1/27/16 7:35	118.394	1/27/16 7:50	118.394	0	-1	0	0	100000	USDJPY	0.0752	1
1/27/16 7:50	118.394	1/27/16 8:05	118.308	0	1	-8600	0	100000	USDJPY	0.0762	1
1/27/16 9:40	118.208	1/27/16 10:15	118.126	0	1	-8200	0	100000	USDJPY	0.065	1
1/27/16 10:15	118.126	1/27/16 10:35	118.22	0	-1	-9400	0	100000	USDJPY	0.0606	1
1/27/16 12:10	118.15	1/27/16 12:30	118.205	0	-1	-5500	0	100000	USDJPY	0.054	1
1/27/16 13:00	118.287	1/27/16 13:45	118.252	0	-1	3500	0	100000	USDJPY	0.0397	1
1/27/16 14:25	118.311	1/27/16 14:35	118.368	0	1	5700	0	100000	USDJPY	0.031	1
1/27/16 14:35	118.368	1/27/16 15:25	118.338	0	-1	3000	0	100000	USDJPY	0.0358	1

1/27/16 15:40	118.438	1/27/16 15:45	118.463	0	1	2500	0	100000	USDJPY	0.0462	1
1/27/16 15:45	118.463	1/27/16 16:15	118.474	0	-1	-1100	0	100000	USDJPY	0.0502	1
1/27/16 16:15	118.474	1/27/16 16:20	118.473	0	1	-100	0	100000	USDJPY	0.0529	1
1/27/16 16:20	118.473	1/27/16 17:10	118.452	0	-1	2100	0	100000	USDJPY	0.0508	1
1/27/16 17:45	118.6	1/27/16 17:45	118.627	0	-1	-2700	0	100000	USDJPY	0.0716	1
1/27/16 17:45	118.627	1/27/16 18:25	118.734	0	1	10700	0	100000	USDJPY	0.0716	1
1/27/16 18:25	118.734	1/27/16 18:35	118.787	0	-1	-5300	0	100000	USDJPY	0.0704	1
1/27/16 18:35	118.787	1/27/16 19:20	118.955	0	1	16800	0	100000	USDJPY	0.0657	1
1/27/16 19:20	118.955	1/27/16 20:05	118.89	0	-1	6500	0	100000	USDJPY	0.063	1
1/27/16 21:15	118.605	1/27/16 21:35	118.823	0	1	21800	0	100000	USDJPY	0.0974	1
1/27/16 21:45	118.669	1/27/16 22:20	118.521	0	-1	14800	0	100000	USDJPY	0.1471	1
1/27/16 22:20	118.521	1/27/16 22:20	118.506	0	1	-1500	0	100000	USDJPY	0.1089	1
1/27/16 22:20	118.506	1/27/16 22:50	118.646	0	-1	-14000	0	100000	USDJPY	0.1089	1
1/28/16 0:05	118.642	1/28/16 0:35	118.622	0	-1	2000	0	100000	USDJPY	0.0219	1
1/28/16 0:40	118.621	1/28/16 1:00	118.575	0	-1	4600	0	100000	USDJPY	0.0319	1
1/28/16 1:00	118.575	1/28/16 1:25	118.567	0	1	-800	0	100000	USDJPY	0.0279	1
1/28/16 1:25	118.567	1/28/16 1:35	118.525	0	-1	4200	0	100000	USDJPY	0.0363	1
1/28/16 1:35	118.525	1/28/16 2:40	118.487	0	1	-3800	0	100000	USDJPY	0.0378	1
1/28/16 2:45	118.568	1/28/16 3:20	118.758	0	-1	-19000	0	100000	USDJPY	0.0487	1
1/28/16 3:20	118.758	1/28/16 4:05	118.884	0	1	12600	0	100000	USDJPY	0.0637	1
1/28/16 4:05	118.884	1/28/16 4:55	118.777	0	-1	10700	0	100000	USDJPY	0.0877	1
1/28/16 5:50	118.684	1/28/16 6:30	118.591	0	1	-9300	0	100000	USDJPY	0.0462	1
1/28/16 6:30	118.591	1/28/16 7:05	118.674	0	-1	-8300	0	100000	USDJPY	0.048	1
1/28/16 7:25	118.735	1/28/16 7:50	118.641	0	-1	9400	0	100000	USDJPY	0.0519	1
1/28/16 8:45	118.579	1/28/16 8:50	118.563	0	-1	1600	0	100000	USDJPY	0.0446	1
1/28/16 8:50	118.563	1/28/16 9:05	118.645	0	1	8200	0	100000	USDJPY	0.043	1
1/28/16 9:30	118.732	1/28/16 10:20	118.842	0	-1	-11000	0	100000	USDJPY	0.0552	1
1/28/16 10:20	118.842	1/28/16 10:45	118.756	0	1	-8600	0	100000	USDJPY	0.0498	1
1/28/16 12:45	118.866	1/28/16 12:45	118.884	0	-1	-1800	0	100000	USDJPY	0.0513	1
1/28/16 12:45	118.884	1/28/16 13:10	118.831	0	1	-5300	0	100000	USDJPY	0.0513	1
1/28/16 13:50	118.758	1/28/16 14:15	118.808	0	1	5000	0	100000	USDJPY	0.0438	1
1/28/16 15:00	118.886	1/28/16 15:00	118.889	0	-1	-300	0	100000	USDJPY	0.0415	1
1/28/16 15:00	118.889	1/28/16 15:10	118.899	0	1	1000	0	100000	USDJPY	0.0415	1
1/28/16 15:10	118.899	1/28/16 15:25	118.848	0	-1	5100	0	100000	USDJPY	0.0421	1
1/28/16 15:40	118.718	1/28/16 16:05	118.903	0	1	18500	0	100000	USDJPY	0.0634	1
1/28/16 16:25	118.974	1/28/16 16:45	118.856	0	1	-11800	0	100000	USDJPY	0.09	1
1/28/16 17:35	118.711	1/28/16 17:50	118.695	0	-1	1600	0	100000	USDJPY	0.077	1
1/28/16 17:50	118.695	1/28/16 18:35	118.618	0	1	-7700	0	100000	USDJPY	0.0762	1
1/28/16 18:35	118.618	1/28/16 18:55	118.583	0	-1	3500	0	100000	USDJPY	0.0669	1
1/28/16 18:55	118.583	1/28/16 19:10	118.638	0	1	5500	0	100000	USDJPY	0.0574	1
1/28/16 19:20	118.728	1/28/16 20:10	118.698	0	-1	3000	0	100000	USDJPY	0.0511	1
1/28/16 20:30	118.617	1/28/16 21:05	118.682	0	1	6500	0	100000	USDJPY	0.0494	1
1/28/16 21:10	118.738	1/28/16 21:35	118.767	0	-1	-2900	0	100000	USDJPY	0.0537	1
1/28/16 21:35	118.767	1/28/16 21:40	118.792	0	1	2500	0	100000	USDJPY	0.0429	1
1/28/16 21:40	118.792	1/28/16 22:00	118.742	0	-1	5000	0	100000	USDJPY	0.0439	1
1/28/16 22:20	118.828	1/28/16 22:20	118.828	0	-1	0	0	100000	USDJPY	0.0414	1
1/28/16 22:20	118.828	1/28/16 22:35	118.76	0	1	-6800	0	100000	USDJPY	0.0414	1
1/28/16 23:00	118.823	1/28/16 23:40	118.76	0	1	-6300	0	100000	USDJPY	0.0385	1
1/29/16 0:50	118.769	1/29/16 1:10	118.795	0	1	2600	0	100000	USDJPY	0.0141	1
1/29/16 1:30	118.816	1/29/16 1:35	118.825	0	1	900	0	100000	USDJPY	0.0226	1
1/29/16 1:35	118.825	1/29/16 2:20	118.87	0	-1	-4500	0	100000	USDJPY	0.0234	1

1/29/16 3:15	118.742	1/29/16 3:40	118.763	0	1	2100	0	100000	USDJPY	0.045	1
1/29/16 3:50	118.678	1/29/16 4:05	118.564	0	-1	11400	0	100000	USDJPY	0.058	1
1/29/16 4:05	118.564	1/29/16 4:30	118.585	0	1	2100	0	100000	USDJPY	0.0656	1
1/29/16 4:30	118.585	1/29/16 5:25	118.632	0	-1	-4700	0	100000	USDJPY	0.0646	1
1/29/16 5:30	118.927	1/29/16 5:40	119.157	0	-1	-23000	0	100000	USDJPY	0.1176	1
1/29/16 5:40	119.157	1/29/16 5:40	119.578	0	1	42100	0	100000	USDJPY	0.1577	1
1/29/16 6:55	120.189	1/29/16 7:40	120.4	0	1	21100	0	100000	USDJPY	0.3251	1
1/29/16 7:40	120.4	1/29/16 8:35	120.899	0	-1	-49900	0	100000	USDJPY	0.1697	1
1/29/16 10:15	120.819	1/29/16 10:50	120.691	0	1	-12800	0	100000	USDJPY	0.1233	1
1/29/16 11:05	120.848	1/29/16 11:25	120.789	0	1	-5900	0	100000	USDJPY	0.0944	1
1/29/16 11:50	120.955	1/29/16 12:15	120.83	0	1	-12500	0	100000	USDJPY	0.0722	1
1/29/16 12:50	120.668	1/29/16 13:10	120.763	0	1	9500	0	100000	USDJPY	0.0738	1
1/29/16 13:30	120.905	1/29/16 13:40	120.911	0	1	600	0	100000	USDJPY	0.0852	1
1/29/16 13:40	120.911	1/29/16 14:00	120.954	0	-1	-4300	0	100000	USDJPY	0.0779	1
1/29/16 14:00	120.954	1/29/16 14:05	120.972	0	1	1800	0	100000	USDJPY	0.0643	1
1/29/16 14:05	120.972	1/29/16 14:15	120.887	0	-1	8500	0	100000	USDJPY	0.065	1
1/29/16 14:20	120.965	1/29/16 14:25	121.036	0	1	7100	0	100000	USDJPY	0.0666	1
1/29/16 14:25	121.036	1/29/16 15:00	121.089	0	-1	-5300	0	100000	USDJPY	0.0713	1
1/29/16 15:00	121.089	1/29/16 15:35	120.944	0	1	-14500	0	100000	USDJPY	0.0797	1
1/29/16 15:40	121.141	1/29/16 15:50	121.272	0	1	13100	0	100000	USDJPY	0.0846	1
1/29/16 15:50	121.272	1/29/16 16:35	121.308	0	-1	-3600	0	100000	USDJPY	0.085	1
1/29/16 16:35	121.308	1/29/16 16:45	121.394	0	1	8600	0	100000	USDJPY	0.0661	1
1/29/16 16:45	121.394	1/29/16 17:25	121.591	0	-1	-19700	0	100000	USDJPY	0.0719	1
1/29/16 17:25	121.591	1/29/16 17:30	121.45	0	1	-14100	0	100000	USDJPY	0.1026	1
1/29/16 17:50	121.568	1/29/16 18:00	121.193	0	1	-37500	0	100000	USDJPY	0.1072	1
1/29/16 19:55	121.025	1/29/16 20:00	120.964	0	-1	6100	0	100000	USDJPY	0.0482	1
1/29/16 20:00	120.964	1/29/16 20:25	121.078	0	1	11400	0	100000	USDJPY	0.0505	1
1/29/16 20:40	121.155	1/29/16 21:20	121.144	0	-1	1100	0	100000	USDJPY	0.0588	1
1/29/16 22:00	121.037	1/29/16 22:35	121.095	0	-1	-5800	0	100000	USDJPY	0.0422	1
2/1/16 0:10	121.277	2/1/16 0:35	121.191	0	-1	8600	0	100000	USDJPY	0.0412	1
2/1/16 0:35	121.191	2/1/16 0:45	121.263	0	1	7200	0	100000	USDJPY	0.0509	1
2/1/16 0:45	121.263	2/1/16 1:30	121.425	0	-1	-16200	0	100000	USDJPY	0.0571	1
2/1/16 1:30	121.425	2/1/16 1:45	121.335	0	1	-9000	0	100000	USDJPY	0.0585	1
2/1/16 3:05	121.144	2/1/16 3:25	121.223	0	1	7900	0	100000	USDJPY	0.0679	1
2/1/16 3:55	121.333	2/1/16 4:10	121.218	0	-1	11500	0	100000	USDJPY	0.0979	1
2/1/16 4:45	121.327	2/1/16 5:00	121.252	0	-1	7500	0	100000	USDJPY	0.0671	1
2/1/16 5:50	121.191	2/1/16 6:05	121.238	0	1	4700	0	100000	USDJPY	0.0415	1
2/1/16 7:20	121.289	2/1/16 7:30	121.304	0	-1	-1500	0	100000	USDJPY	0.0353	1
2/1/16 7:30	121.304	2/1/16 7:35	121.352	0	1	4800	0	100000	USDJPY	0.0354	1
2/1/16 7:35	121.352	2/1/16 8:10	121.303	0	-1	4900	0	100000	USDJPY	0.0379	1
2/1/16 9:40	121.214	2/1/16 10:55	121.198	0	-1	1600	0	100000	USDJPY	0.0557	1
2/1/16 11:00	121.255	2/1/16 11:15	121.187	0	-1	6800	0	100000	USDJPY	0.0632	1
2/1/16 12:45	121.271	2/1/16 12:55	121.281	0	-1	-1000	0	100000	USDJPY	0.0406	1
2/1/16 12:55	121.281	2/1/16 13:10	121.247	0	1	-3400	0	100000	USDJPY	0.0383	1

2/1/16 13:15	121.3	2/1/16 13:20	121.321	0	1	2100	0	10000	USDJPY	0.0359	1
2/1/16 13:20	121.321	2/1/16 13:50	121.397	0	-1	-7600	0	10000	USDJPY	0.037	1
2/1/16 13:50	121.397	2/1/16 14:15	121.331	0	1	-6600	0	10000	USDJPY	0.0457	1
2/1/16 16:25	121.149	2/1/16 16:25	121.127	0	1	-2200	0	10000	USDJPY	0.0562	1
2/1/16 16:25	121.127	2/1/16 16:40	121.087	0	-1	4000	0	10000	USDJPY	0.0562	1
2/1/16 16:40	121.087	2/1/16 17:40	120.94	0	1	-14700	0	10000	USDJPY	0.0562	1
2/1/16 19:30	120.951	2/1/16 19:50	121.043	0	1	9200	0	10000	USDJPY	0.0429	1
2/1/16 20:30	121.131	2/1/16 20:35	121.114	0	1	-1700	0	10000	USDJPY	0.0533	1
2/1/16 20:35	121.114	2/1/16 21:05	121.149	0	-1	-3500	0	10000	USDJPY	0.0546	1
2/1/16 21:05	121.149	2/1/16 21:20	121.061	0	1	-8800	0	10000	USDJPY	0.0463	1
2/1/16 22:30	121.138	2/1/16 22:40	121.086	0	1	-5200	0	10000	USDJPY	0.0612	1
2/1/16 23:05	120.995	2/2/16 0:10	121.008	0	-1	-1500	0	10000	USDJPY	0.0471	1
2/2/16 1:15	120.964	2/2/16 1:50	120.892	0	-1	7200	0	10000	USDJPY	0.0271	1
2/2/16 1:50	120.892	2/2/16 2:15	120.927	0	1	3500	0	10000	USDJPY	0.0301	1
2/2/16 3:00	120.883	2/2/16 3:15	120.939	0	-1	-5600	0	10000	USDJPY	0.0546	1
2/2/16 3:25	120.838	2/2/16 4:25	120.805	0	-1	3300	0	10000	USDJPY	0.0537	1
2/2/16 5:45	120.735	2/2/16 5:50	120.681	0	-1	5400	0	10000	USDJPY	0.0425	1
2/2/16 5:50	120.681	2/2/16 6:35	120.628	0	1	-5300	0	10000	USDJPY	0.0531	1
2/2/16 6:35	120.628	2/2/16 7:20	120.646	0	-1	-1800	0	10000	USDJPY	0.0744	1
2/2/16 7:25	120.545	2/2/16 7:35	120.399	0	-1	14600	0	10000	USDJPY	0.0615	1
2/2/16 7:35	120.399	2/2/16 8:05	120.416	0	1	1700	0	10000	USDJPY	0.0745	1
2/2/16 8:05	120.416	2/2/16 8:15	120.514	0	-1	-9800	0	10000	USDJPY	0.0807	1
2/2/16 8:35	120.606	2/2/16 9:15	120.569	0	-1	3700	0	10000	USDJPY	0.0573	1
2/2/16 10:10	120.674	2/2/16 10:20	120.728	0	1	5400	0	10000	USDJPY	0.0733	1
2/2/16 10:20	120.728	2/2/16 10:30	120.649	0	-1	7900	0	10000	USDJPY	0.0765	1
2/2/16 10:55	120.697	2/2/16 11:05	120.648	0	1	-4900	0	10000	USDJPY	0.0707	1
2/2/16 11:40	120.715	2/2/16 11:50	120.663	0	-1	5200	0	10000	USDJPY	0.0597	1
2/2/16 12:25	120.745	2/2/16 12:35	120.758	0	1	-1300	0	10000	USDJPY	0.0613	1
2/2/16 12:35	120.758	2/2/16 12:45	120.77	0	1	1200	0	10000	USDJPY	0.0591	1
2/2/16 12:45	120.77	2/2/16 13:15	120.8	0	-1	-3000	0	10000	USDJPY	0.0545	1
2/2/16 13:15	120.8	2/2/16 13:20	120.802	0	1	200	0	10000	USDJPY	0.0403	1
2/2/16 13:20	120.802	2/2/16 14:05	120.782	0	-1	2000	0	10000	USDJPY	0.0416	1
2/2/16 14:25	120.838	2/2/16 14:40	120.774	0	1	-6400	0	10000	USDJPY	0.0344	1
2/2/16 15:00	120.714	2/2/16 15:15	120.772	0	1	5800	0	10000	USDJPY	0.0366	1
2/2/16 15:30	120.666	2/2/16 15:45	120.641	0	1	-2500	0	10000	USDJPY	0.0468	1
2/2/16 15:45	120.641	2/2/16 16:00	120.548	0	-1	9300	0	10000	USDJPY	0.0552	1
2/2/16 16:00	120.548	2/2/16 16:35	120.562	0	1	1400	0	10000	USDJPY	0.0596	1
2/2/16 16:40	120.481	2/2/16 17:00	120.255	0	-1	22600	0	10000	USDJPY	0.076	1
2/2/16 17:00	120.255	2/2/16 17:20	120.317	0	1	6200	0	10000	USDJPY	0.0823	1
2/2/16 17:20	120.317	2/2/16 18:15	120.299	0	-1	1800	0	10000	USDJPY	0.0924	1
2/2/16 18:40	120.412	2/2/16 18:55	120.316	0	1	9600	0	10000	USDJPY	0.0717	1
2/2/16 19:05	120.26	2/2/16 19:10	120.175	0	-1	8500	0	10000	USDJPY	0.0618	1
2/2/16 19:10	120.175	2/2/16 19:35	120.243	0	1	6800	0	10000	USDJPY	0.0668	1
2/2/16 20:20	120.104	2/2/16 20:35	120.165	0	-1	-6100	0	10000	USDJPY	0.0528	1
2/2/16 20:55	120.081	2/2/16 21:20	120.132	0	-1	-5100	0	10000	USDJPY	0.0633	1
2/2/16 22:15	119.904	2/2/16 22:15	119.857	0	1	-4700	0	10000	USDJPY	0.0785	1
2/2/16 22:15	119.857	2/2/16 23:00	119.983	0	-1	-12600	0	10000	USDJPY	0.0785	1
2/2/16 23:55	119.964	2/3/16 0:25	119.834	0	-1	12360	0	10000	USDJPY	0.0261	1
2/3/16 0:25	119.834	2/3/16 0:50	119.843	0	1	900	0	10000	USDJPY	0.0345	1
2/3/16 0:50	119.843	2/3/16 1:00	119.765	0	-1	7800	0	10000	USDJPY	0.0392	1
2/3/16 1:00	119.765	2/3/16 1:25	119.823	0	1	5800	0	10000	USDJPY	0.0561	1
2/3/16 2:40	119.75	2/3/16 3:25	119.548	0	-1	20200	0	10000	USDJPY	0.0583	1
2/3/16 3:25	119.548	2/3/16 3:50	119.652	0	1	10400	0	10000	USDJPY	0.0905	1
2/3/16 4:55	119.567	2/3/16 5:30	119.482	0	-1	8500	0	10000	USDJPY	0.075	1
2/3/16 5:30	119.482	2/3/16 5:50	119.548	0	1	6600	0	10000	USDJPY	0.0687	1
2/3/16 8:15	119.528	2/3/16 8:20	119.577	0	-1	-4900	0	10000	USDJPY	0.0599	1
2/3/16 9:10	119.797	2/3/16 9:10	119.81	0	-1	-1300	0	10000	USDJPY	0.0533	1
2/3/16 9:10	119.81	2/3/16 9:50	119.905	0	1	9500	0	10000	USDJPY	0.0533	1
2/3/16 9:50	119.905	2/3/16 10:20	119.824	0	-1	8100	0	10000	USDJPY	0.0713	1
2/3/16 11:55	119.654	2/3/16 13:00	119.26	0	1	-39400	0	10000	USDJPY	0.0685	1
2/3/16 13:00	119.26	2/3/16 13:20	119.398	0	-1	-13800	0	10000	USDJPY	0.1131	1
2/3/16 14:20	119.594	2/3/16 14:45	119.5	0	-1	9400	0	10000	USDJPY	0.0767	1
2/3/16 15:25	119.328	2/3/16 15:30	119.092	0	-1	23600	0	10000	USDJPY	0.0789	1
2/3/16 15:30	119.092	2/3/16 15:50	119.356	0	1	26400	0	10000	USDJPY	0.0991	1
2/3/16 16:45	119.146	2/3/16 16:50	118.868	0	-1	27800	0	10000	USDJPY	0.0887	1
2/3/16 16:50	118.868	2/3/16 17:05	118.369	0	1	-49900	0	10000	USDJPY	0.1108	1
2/3/16 17:35	117.815	2/3/16 17:50	118.236	0	1	42100	0	10000	USDJPY	0.2665	1
2/3/16 18:10	117.784	2/3/16 18:15	117.747	0	-1	3700	0	10000	USDJPY	0.2513	1
2/3/16 18:15	117.747	2/3/16 18:55	117.96	0	1	21300	0	10000	USDJPY	0.2579	1
2/3/16 19:35	117.691	2/3/16 19:40	117.602	0	-1	8900	0	10000	USDJPY	0.114	1
2/3/16 19:40	117.602	2/3/16 20:40	117.172	0	1	-43000	0	10000	USDJPY	0.1171	1
2/3/16 20:40	117.172	2/3/16 20:50	117.175	0	-1	-300	0	10000	USDJPY	0.163	1
2/3/16 20:50	117.175	2/3/16 21:20	117.371	0	1	19600	0	10000	USDJPY	0.1727	1
2/3/16 21:35	117.567	2/3/16 22:40	117.703	0	-1	-13600	0	10000	USDJPY	0.1382	1
2/3/16 23:20	117.869	2/3/16 23:50	117.801	0	1	-6800	0	10000	USDJPY	0.0923	1
2/4/16 0:05	117.889	2/4/16 0:15	117.953	0	1	6400	0	10000	USDJPY	0.049	1
2/4/16 0:15	117.953	2/4/16 1:10	117.925	0	-1	2800	0	10000	USDJPY	0.0457	1
2/4/16 1:35	118.067	2/4/16 1:45	118.117	0	1	5000	0	10000	USDJPY	0.0561	1
2/4/16 1:45	118.117	2/4/16 2:10	117.967	0	-1	15000	0	10000	USDJPY	0.0593	1
2/4/16 3:00	117.786	2/4/16 3:25	117.929	0	1	14300	0	10000	USDJPY	0.1014	1
2/4/16 3:35	118.309	2/4/16 3:55	118.111	0	-1	-200	0	10000	USDJPY	0.1151	1
2/4/16 3:55	118.111	2/4/16 4:15	117.974	0	1	-13700	0	10000	USDJPY	0.1069	1
2/4/16 5:40	117.848	2/4/16 6:00	117.97	0	1	12200	0	10000	USDJPY	0.0586	1
2/4/16 6:25	118.065	2/4/16 6:45	118	0	-1	6500	0	10000	USDJPY	0.0705	1
2/4/16 7:10	117.873	2/4/16 7:55	117.927	0	-1	-5400	0	10000	USDJPY	0.0728	1
2/4/16 8:25	118.01	2/4/16 9:05	118.004	0	-1	600	0	10000	USDJPY	0.0536	1
2/4/16 10:10	117.821	2/4/16 10:50	117.847	0	1	2600	0	10000	USDJPY	0.0875	1
2/4/16 11:10	117.438	2/4/16 11:50	117.669	0	-1	-23100	0	10000	USDJPY	0.1172	1
2/4/16 12:00	117.747	2/4/16 12:20	117.625	0	-1	12200	0	10000	USDJPY	0.1057	1
2/4/16 12:45	117.51	2/4/16 13:30	117.567	0	-1	-5700	0	10000	USDJPY	0.0773	1
2/4/16 13:45	117.673	2/4/16 14:25	117.62	0	-1	5300	0	10000	USDJPY	0.0673	1
2/4/16 15:00	117.426	2/4/16 15:05	117.408	0	-1	1800	0	10000	USDJPY	0.0881	1
2/4/16 15:05	117.408	2/4/16 15:50	116.909	0	1	-49900	0	10000	USDJPY	0.0923	1
2/4/16 18:20	116.982	2/4/16 18:25	116.881	0	-1	10100	0	10000	USDJPY	0.1137	1
2/4/16 18:25	116.881	2/4/16 18:35	116.915	0	1	3400	0	10000	USDJPY	0.1214	1

2/4/16 18:35	116.915	2/4/16 19:25	116.874	0	-1	4100	0	100000	USDJPY	0.1179	1
2/4/16 20:45	116.736	2/4/16 20:55	116.621	0	-1	11500	0	100000	USDJPY	0.0531	1
2/4/16 20:55	116.621	2/4/16 21:35	116.565	0	1	-5600	0	100000	USDJPY	0.0577	1
2/4/16 21:35	116.565	2/4/16 21:55	116.659	0	-1	-9400	0	100000	USDJPY	0.0824	1
2/4/16 22:15	116.769	2/4/16 22:40	116.711	0	-1	5800	0	100000	USDJPY	0.0668	1
2/5/16 0:05	116.773	2/5/16 0:15	116.776	0	1	300	0	100000	USDJPY	0.0236	1
2/5/16 0:15	116.776	2/5/16 1:10	116.828	0	-1	-5200	0	100000	USDJPY	0.0216	1
2/5/16 2:10	116.739	2/5/16 2:25	116.82	0	1	8100	0	100000	USDJPY	0.0385	1
2/5/16 2:30	116.914	2/5/16 2:35	116.954	0	1	4000	0	100000	USDJPY	0.0632	1
2/5/16 2:35	116.954	2/5/16 3:05	116.812	0	-1	14200	0	100000	USDJPY	0.0717	1
2/5/16 3:15	116.677	2/5/16 3:30	116.818	0	1	14100	0	100000	USDJPY	0.0916	1
2/5/16 5:50	116.769	2/5/16 5:55	116.715	0	-1	5400	0	100000	USDJPY	0.0426	1
2/5/16 5:55	116.715	2/5/16 6:50	116.703	0	1	-1200	0	100000	USDJPY	0.0467	1
2/5/16 7:50	116.835	2/5/16 8:15	116.786	0	-1	4900	0	100000	USDJPY	0.0509	1
2/5/16 10:15	116.937	2/5/16 10:30	116.819	0	1	-11800	0	100000	USDJPY	0.0757	1
2/5/16 12:50	116.808	2/5/16 13:05	116.785	0	1	-2300	0	100000	USDJPY	0.0468	1
2/5/16 13:05	116.785	2/5/16 13:10	116.762	0	-1	2300	0	100000	USDJPY	0.0439	1
2/5/16 13:10	116.762	2/5/16 13:45	116.816	0	1	5400	0	100000	USDJPY	0.0425	1
2/5/16 13:55	116.841	2/5/16 14:30	116.826	0	-1	1500	0	100000	USDJPY	0.0476	1
2/5/16 15:10	116.749	2/5/16 15:10	116.724	0	1	-2500	0	100000	USDJPY	0.0534	1
2/5/16 15:10	116.724	2/5/16 15:35	116.303	0	-1	42100	0	100000	USDJPY	0.0534	1
2/5/16 15:40	116.578	2/5/16 15:45	116.811	0	1	23300	0	100000	USDJPY	0.1463	1
2/5/16 15:50	117.063	2/5/16 16:10	117.243	0	-1	-18000	0	100000	USDJPY	0.2085	1
2/5/16 16:10	117.243	2/5/16 16:40	117.046	0	1	-19700	0	100000	USDJPY	0.2744	1
2/5/16 17:10	117.227	2/5/16 17:30	117.094	0	1	-13300	0	100000	USDJPY	0.1815	1
2/5/16 20:05	116.888	2/5/16 20:30	116.929	0	-1	-4100	0	100000	USDJPY	0.05	1
2/5/16 21:20	116.878	2/5/16 21:30	116.921	0	-1	-4300	0	100000	USDJPY	0.0504	1
2/5/16 21:35	116.866	2/5/16 21:40	116.929	0	-1	-6300	0	100000	USDJPY	0.0491	1
2/8/16 2:25	116.979	2/8/16 2:25	117.003	0	-1	-2400	0	100000	USDJPY	0.0435	1
2/8/16 2:25	117.003	2/8/16 3:00	116.979	0	1	-2400	0	100000	USDJPY	0.0435	1
2/8/16 3:35	117.127	2/8/16 3:55	117.142	0	1	1500	0	100000	USDJPY	0.065	1
2/8/16 3:55	117.142	2/8/16 3:55	117.159	0	-1	-1700	0	100000	USDJPY	0.0553	1
2/8/16 3:55	117.159	2/8/16 4:30	117.242	0	1	8300	0	100000	USDJPY	0.0553	1
2/8/16 4:30	117.242	2/8/16 4:50	117.236	0	-1	600	0	100000	USDJPY	0.0502	1
2/8/16 4:50	117.236	2/8/16 5:10	117.266	0	1	3000	0	100000	USDJPY	0.0441	1
2/8/16 5:10	117.266	2/8/16 5:25	117.213	0	-1	5300	0	100000	USDJPY	0.0378	1
2/8/16 5:45	117.143	2/8/16 6:05	117.21	0	1	6700	0	100000	USDJPY	0.0316	1
2/8/16 6:05	117.216	2/8/16 6:20	117.189	0	1	-2700	0	100000	USDJPY	0.0349	1
2/8/16 6:30	117.237	2/8/16 6:40	117.258	0	1	2100	0	100000	USDJPY	0.04	1
2/8/16 6:40	117.258	2/8/16 6:40	117.295	0	-1	-3700	0	100000	USDJPY	0.046	1
2/8/16 6:40	117.295	2/8/16 7:10	117.348	0	1	5300	0	100000	USDJPY	0.046	1
2/8/16 7:10	117.348	2/8/16 8:10	117.357	0	-1	-900	0	100000	USDJPY	0.0464	1
2/8/16 8:40	117.449	2/8/16 8:40	117.45	0	-1	-100	0	100000	USDJPY	0.0431	1
2/8/16 8:40	117.45	2/8/16 9:10	117.403	0	1	-4700	0	100000	USDJPY	0.0431	1
2/8/16 10:10	117.238	2/8/16 10:30	117.184	0	-1	5400	0	100000	USDJPY	0.0585	1
2/8/16 10:30	117.184	2/8/16 11:10	117.015	0	1	-16900	0	100000	USDJPY	0.0627	1
2/8/16 11:10	117.015	2/8/16 11:20	116.951	0	-1	6400	0	100000	USDJPY	0.0693	1
2/8/16 11:20	116.951	2/8/16 11:50	116.918	0	1	-3300	0	100000	USDJPY	0.0776	1
2/8/16 11:50	116.918	2/8/16 12:05	116.734	0	-1	18400	0	100000	USDJPY	0.0787	1
2/8/16 12:05	116.734	2/8/16 12:45	116.781	0	1	4700	0	100000	USDJPY	0.0872	1
2/8/16 13:00	116.666	2/8/16 13:40	116.703	0	-1	-3700	0	100000	USDJPY	0.0713	1

2/4/16 18:35	116.915	2/4/16 19:25	116.874	0	-1	4100	0	100000	USDJPY	0.1179	1
2/4/16 20:45	116.736	2/4/16 20:55	116.621	0	-1	11500	0	100000	USDJPY	0.0531	1
2/4/16 20:55	116.621	2/4/16 21:35	116.565	0	1	-5600	0	100000	USDJPY	0.0577	1
2/4/16 21:35	116.565	2/4/16 21:55	116.659	0	-1	-9400	0	100000	USDJPY	0.0824	1
2/4/16 22:15	116.769	2/4/16 22:40	116.711	0	-1	5800	0	100000	USDJPY	0.0668	1
2/5/16 0:05	116.773	2/5/16 0:15	116.776	0	1	300	0	100000	USDJPY	0.0236	1
2/5/16 0:15	116.776	2/5/16 1:10	116.828	0	-1	-5200	0	100000	USDJPY	0.0216	1
2/5/16 2:10	116.739	2/5/16 2:25	116.82	0	1	8100	0	100000	USDJPY	0.0385	1
2/5/16 2:30	116.914	2/5/16 2:35	116.954	0	1	4000	0	100000	USDJPY	0.0632	1
2/5/16 2:35	116.954	2/5/16 3:05	116.812	0	-1	14200	0	100000	USDJPY	0.0717	1
2/5/16 3:15	116.677	2/5/16 3:30	116.818	0	1	14100	0	100000	USDJPY	0.0916	1
2/5/16 5:50	116.769	2/5/16 5:55	116.715	0	-1	5400	0	100000	USDJPY	0.0426	1
2/5/16 5:55	116.715	2/5/16 6:50	116.703	0	1	-1200	0	100000	USDJPY	0.0467	1
2/5/16 7:50	116.835	2/5/16 8:15	116.786	0	-1	4900	0	100000	USDJPY	0.0509	1
2/5/16 10:15	116.937	2/5/16 10:30	116.819	0	1	-11800	0	100000	USDJPY	0.0757	1
2/5/16 12:50	116.808	2/5/16 13:05	116.785	0	1	-2300	0	100000	USDJPY	0.0468	1
2/5/16 13:05	116.785	2/5/16 13:10	116.762	0	-1	2300	0	100000	USDJPY	0.0439	1
2/5/16 13:10	116.762	2/5/16 13:45	116.816	0	1	5400	0	100000	USDJPY	0.0425	1
2/5/16 13:55	116.841	2/5/16 14:30	116.826	0	-1	1500	0	100000	USDJPY	0.0476	1
2/5/16 15:10	116.749	2/5/16 15:10	116.724	0	1	-2500	0	100000	USDJPY	0.0534	1
2/5/16 15:10	116.724	2/5/16 15:35	116.303	0	-1	42100	0	100000	USDJPY	0.0534	1
2/5/16 15:40	116.578	2/5/16 15:45	116.811	0	1	23300	0	100000	USDJPY	0.1463	1
2/5/16 15:50	117.063	2/5/16 16:10	117.243	0	-1	-18000	0	100000	USDJPY	0.2085	1
2/5/16 16:10	117.243	2/5/16 16:40	117.046	0	1	-19700	0	100000	USDJPY	0.2744	1
2/5/16 17:10	117.227	2/5/16 17:30	117.094	0	1	-13300	0	100000	USDJPY	0.1815	1
2/5/16 20:05	116.888	2/5/16 20:30	116.929	0	-1	-4100	0	100000	USDJPY	0.05	1
2/5/16 21:20	116.878	2/5/16 21:30	116.921	0	-1	-4300	0	100000	USDJPY	0.0504	1
2/5/16 21:35	116.866	2/5/16 21:40	116.929	0	-1	-6300	0	100000	USDJPY	0.0491	1
2/8/16 2:25	116.979	2/8/16 2:25	117.003	0	-1	-2400	0	100000	USDJPY	0.0435	1
2/8/16 2:25	117.003	2/8/16 3:00	116.979	0	1	-2400	0	100000	USDJPY	0.0435	1
2/8/16 3:35	117.127	2/8/16 3:55	117.142	0	1	1500	0	100000	USDJPY	0.065	1
2/8/16 3:55	117.142	2/8/16 3:55	117.159	0	-1	-1700	0	100000	USDJPY	0.0553	1
2/8/16 3:55	117.159	2/8/16 4:30	117.242	0	1	8300	0	100000	USDJPY	0.0553	1
2/8/16 4:30	117.242	2/8/16 4:50	117.236	0	-1	600	0	100000	USDJPY	0.0502	1
2/8/16 4:50	117.236	2/8/16 5:10	117.266	0	1	3000	0	100000	USDJPY	0.0441	1
2/8/16 5:10	117.266	2/8/16 5:25	117.213	0	-1	5300	0	100000	USDJPY	0.0378	1
2/8/16 5:45	117.143	2/8/16 6:05	117.21	0	1	6700	0	100000	USDJPY	0.0316	1
2/8/16 6:05	117.216	2/8/16 6:20	117.189	0	1	-2700	0	100000	USDJPY	0.0349	1
2/8/16 6:30	117.237	2/8/16 6:40	117.258	0	1	2100	0	100000	USDJPY	0.04	1
2/8/16 6:40	117.258	2/8/16 6:40	117.295	0	-1	-3700	0	100000	USDJPY	0.046	1
2/8/16 6:40	117.295	2/8/16 7:10	117.348	0	1	5300	0	100000	USDJPY	0.046	1
2/8/16 7:10	117.348	2/8/16 8:10	117.357	0	-1	-900	0	100000	USDJPY	0.0464	1
2/8/16 8:40	117.449	2/8/16 8:40	117.45	0	-1	-100	0	100000	USDJPY	0.0431	1
2/8/16 8:40	117.45	2/8/16 9:10	117.403	0	1	-4700	0	100000	USDJPY	0.0431	1
2/8/16 10:10	117.238	2/8/16 10:30	117.184	0	-1	5400	0	100000	USDJPY	0.0585	1
2/8/16 10:30	117.184	2/8/16 11:10	117.015	0	1	-16900	0	100000	USDJPY	0.0627	1
2/8/16 11:10	117.015	2/8/16 11:20	116.951	0	-1	6400	0	100000	USDJPY	0.0693	1
2/8/16 11:20	116.951	2/8/16 11:50	116.918	0	1	-3300	0	100000	USDJPY	0.0776	1
2/8/16 11:50	116.918	2/8/16 12:05	116.734	0	-1	18400	0	100000	USDJPY	0.0787	1
2/8/16 12:05	116.734	2/8/16 12:45	116.781	0	1	4700	0	100000	USDJPY	0.0872	1
2/8/16 13:00	116.666	2/8/16 13:40	116.703	0	-1	-3700	0	100000	USDJPY	0.0713	1

2/8/16 14:10	116.527	2/8/16 14:20	116.313	0	-1	21400	0	100000	USDJPY	0.0919	1
2/8/16 14:20	116.313	2/8/16 15:10	116.334	0	1	2100	0	100000	USDJPY	0.1014	1
2/8/16 16:20	116.277	2/8/16 16:40	116.121	0	-1	15600	0	100000	USDJPY	0.0781	1
2/8/16 16:40	116.121	2/8/16 16:55	116.03	0	1	-9100	0	100000	USDJPY	0.0819	1
2/8/16 16:55	116.03	2/8/16 17:10	116.194	0	-1	-16400	0	100000	USDJPY	0.1156	1
2/8/16 17:15	116.011	2/8/16 17:30	115.764	0	-1	24700	0	100000	USDJPY	0.1474	1
2/8/16 17:30	115.764	2/8/16 17:55	115.725	0	1	-3900	0	100000	USDJPY	0.1862	1
2/8/16 17:55	115.725	2/8/16 18:05	115.565	0	-1	16000	0	100000	USDJPY	0.1728	1
2/8/16 18:05	115.565	2/8/16 19:00	115.59	0	1	2500	0	100000	USDJPY	0.1702	1
2/8/16 19:15	115.738	2/8/16 19:55	115.704	0	-1	3400	0	100000	USDJPY	0.0954	1
2/8/16 20:05	115.622	2/8/16 20:10	115.559	0	-1	6300	0	100000	USDJPY	0.0665	1
2/8/16 20:10	115.559	2/8/16 20:45	115.483	0	1	-7600	0	100000	USDJPY	0.0704	1
2/8/16 20:45	115.483	2/8/16 20:50	115.359	0	-1	12400	0	100000	USDJPY	0.0755	1
2/8/16 20:50	115.359	2/8/16 21:50	115.394	0	1	3500	0	100000	USDJPY	0.0792	1
2/8/16 22:35	115.508	2/8/16 23:50	115.82	0	-1	-31200	0	100000	USDJPY	0.0731	1
2/8/16 23:50	115.82	2/9/16 0:30	115.729	0	1	-8440	0	100000	USDJPY	0.0646	1
2/9/16 0:35	115.685	2/9/16 1:45	115.613	0	1	-7200	0	100000	USDJPY	0.0441	1
2/9/16 1:55	115.698	2/9/16 2:10	115.531	0	-1	16700	0	100000	USDJPY	0.0669	1
2/9/16 2:10	115.483	2/9/16 2:35	115.585	0	-1	-10200	0	100000	USDJPY	0.0754	1
2/9/16 2:50	115.352	2/9/16 2:55	115.288	0	-1	6400	0	100000	USDJPY	0.1001	1
2/9/16 2:55	115.288	2/9/16 3:40	115.303	0	1	1500	0	100000	USDJPY	0.1098	1
2/9/16 4:35	114.917	2/9/16 4:35	114.915	0	1	-200	0	100000	USDJPY	0.092	1
2/9/16 4:35	114.915	2/9/16 4:45	114.494	0	-1	42100	0	100000	USDJPY	0.092	1
2/9/16 5:10	114.671	2/9/16 5:20	114.25	0	-1	42100	0	100000	USDJPY	0.1476	1
2/9/16 5:25	114.374	2/9/16 6:00	114.613	0	1	23900	0	100000	USDJPY	0.1805	1
2/9/16 7:45	114.758	2/9/16 8:20	114.646	0	-1	11200	0	100000	USDJPY	0.096	1
2/9/16 8:55	114.872	2/9/16 9:05	114.919	0	1	4700	0	100000	USDJPY	0.0894	1
2/9/16 9:05	114.919	2/9/16 9:10	114.768	0	-1	15100	0	100000	USDJPY	0.081	1
2/9/16 9:25	114.996	2/9/16 9:30	115.109	0	1	11300	0	100000	USDJPY	0.1118	1
2/9/16 9:30	115.109	2/9/16 10:30	115.111	0	-1	-200	0	100000	USDJPY	0.13	1
2/9/16 11:10	115.449	2/9/16 11:35	115.29	0	1	-15900	0	100000	USDJPY	0.1599	1
2/9/16 12:35	115.365	2/9/16 12:40	115.423	0	1	5800	0	100000	USDJPY	0.1059	1
2/9/16 12:40	115.423	2/9/16 13:05	115.331	0	-1	9200	0	100000	USDJPY	0.1091	1
2/9/16 13:50	115.093	2/9/16 14:50	114.888	0	1	-20500	0	100000	USDJPY	0.0725	1
2/9/16 14:50	114.888	2/9/16 14:55	114.824	0	-1	6400	0	100000	USDJPY	0.0937	1
2/9/16 14:55	114.824	2/9/16 15:25	114.893	0	1	6900	0	100000	USDJPY	0.0898	1
2/9/16 15:40	114.605	2/9/16 15:55	114.532	0	-1	7300	0	100000	USDJPY	0.1203	1
2/9/16 15:55	114.532	2/9/16 16:20	114.615	0	1	8300	0	100000	USDJPY	0.1202	1
2/9/16 16:45	114.898	2/9/16 17:40	114.886	0	-1	1200	0	100000	USDJPY	0.1523	1
2/9/16 18:30	115.166	2/9/16 18:45	114.882	0	-1	28400	0	100000	USDJPY	0.1649	1
2/9/16 19:25	114.778	2/9/16 20:05	114.831	0	-1	-5300	0	100000	USDJPY	0.1225	1
2/9/16 21:50	114.934	2/9/16 22:00	114.977	0	-1	-4300	0	100000	USDJPY	0.0875	1
2/9/16 22:00	114.977	2/9/16 22:10	115.099	0	1	12200	0	100000	USDJPY	0.0909	1
2/9/16 22:10	115.099	2/9/16 23:05	115.012	0	-1	8700	0	100000	USDJPY	0.0859	1

2/10/16 1:10	115.175	2/10/16 1:10	115.185	0	-1	-1000	0	10000	USDJPY	0.0329	1
2/10/16 1:10	115.185	2/10/16 1:50	115.227	0	1	4200	0	10000	USDJPY	0.0329	1
2/10/16 1:50	115.227	2/10/16 2:10	115.11	0	-1	-11700	0	10000	USDJPY	0.0457	1
2/10/16 2:25	114.876	2/10/16 3:35	114.377	0	1	-49900	0	10000	USDJPY	0.0792	1
2/10/16 3:45	114.372	2/10/16 4:15	114.793	0	1	42100	0	10000	USDJPY	0.1443	1
2/10/16 4:20	114.993	2/10/16 4:30	114.572	0	-1	-42100	0	10000	USDJPY	0.159	1
2/10/16 6:20	114.449	2/10/16 6:20	114.428	0	1	-2100	0	10000	USDJPY	0.1129	1
2/10/16 6:20	114.428	2/10/16 7:15	114.528	0	-1	-10000	0	10000	USDJPY	0.1129	1
2/10/16 8:50	114.731	2/10/16 9:00	114.753	0	1	2200	0	10000	USDJPY	0.0842	1
2/10/16 9:00	114.753	2/10/16 9:25	114.868	0	-1	-11500	0	10000	USDJPY	0.0723	1
2/10/16 9:25	114.868	2/10/16 9:30	114.83	0	1	-3800	0	10000	USDJPY	0.0767	1
2/10/16 9:30	114.83	2/10/16 10:10	114.757	0	-1	7300	0	10000	USDJPY	0.0768	1
2/10/16 10:25	114.508	2/10/16 10:55	114.754	0	1	24600	0	10000	USDJPY	0.1204	1
2/10/16 11:05	114.928	2/10/16 11:10	114.975	0	1	4700	0	10000	USDJPY	0.1211	1
2/10/16 11:10	114.975	2/10/16 11:30	114.772	0	-1	20300	0	10000	USDJPY	0.1246	1
2/10/16 12:35	115.042	2/10/16 12:40	115.101	0	1	5900	0	10000	USDJPY	0.0861	1
2/10/16 12:40	115.101	2/10/16 13:05	115.01	0	-1	9100	0	10000	USDJPY	0.0864	1
2/10/16 15:45	114.713	2/10/16 15:45	114.703	0	1	-1000	0	10000	USDJPY	0.126	1
2/10/16 15:45	114.703	2/10/16 16:55	114.711	0	-1	-800	0	10000	USDJPY	0.126	1
2/10/16 17:25	114.878	2/10/16 17:50	114.78	0	-1	9800	0	10000	USDJPY	0.1267	1
2/10/16 18:35	114.141	2/10/16 19:10	113.72	0	-1	42100	0	10000	USDJPY	0.2758	1
2/10/16 19:20	113.81	2/10/16 19:45	114.006	0	-1	-19600	0	10000	USDJPY	0.2011	1
2/10/16 20:05	114.136	2/10/16 20:20	113.953	0	-1	18300	0	10000	USDJPY	0.1199	1
2/10/16 20:30	113.905	2/10/16 20:50	114.026	0	-1	-12100	0	10000	USDJPY	0.1002	1
2/10/16 21:45	113.888	2/10/16 21:55	113.827	0	-1	6100	0	10000	USDJPY	0.0755	1
2/10/16 21:55	113.827	2/10/16 22:30	113.328	0	1	-49900	0	10000	USDJPY	0.0778	1
2/10/16 22:35	113.41	2/10/16 23:40	113.398	0	1	-1200	0	10000	USDJPY	0.1164	1
2/11/16 0:30	113.444	2/11/16 1:10	113.417	0	-1	2700	0	10000	USDJPY	0.048	1
2/11/16 1:55	113.21	2/11/16 2:15	113.374	0	1	16400	0	10000	USDJPY	0.0766	1
2/11/16 2:50	112.835	2/11/16 2:50	112.767	0	1	-6800	0	10000	USDJPY	0.1482	1
2/11/16 2:50	112.767	2/11/16 3:55	112.862	0	-1	-9500	0	10000	USDJPY	0.1482	1
2/11/16 5:45	112.809	2/11/16 5:50	112.796	0	-1	1300	0	10000	USDJPY	0.0657	1
2/11/16 5:50	112.796	2/11/16 6:05	112.787	0	1	-900	0	10000	USDJPY	0.0662	1
2/11/16 6:05	112.787	2/11/16 6:10	112.728	0	-1	5900	0	10000	USDJPY	0.0535	1
2/11/16 6:10	112.728	2/11/16 6:55	112.611	0	1	-11700	0	10000	USDJPY	0.0569	1
2/11/16 6:55	112.611	2/11/16 7:15	112.701	0	-1	-9000	0	10000	USDJPY	0.0833	1
2/11/16 8:30	112.376	2/11/16 9:05	112.566	0	1	19000	0	10000	USDJPY	0.0986	1
2/11/16 9:30	112.736	2/11/16 10:10	112.459	0	-1	27700	0	10000	USDJPY	0.1126	1
2/11/16 10:15	112.334	2/11/16 10:25	111.835	0	1	-49900	0	10000	USDJPY	0.129	1
2/11/16 10:50	111.366	2/11/16 11:10	111.281	0	1	-8500	0	10000	USDJPY	0.321	1
2/11/16 11:10	111.281	2/11/16 12:15	111.397	0	-1	-11600	0	10000	USDJPY	0.3668	1
2/11/16 12:40	111.575	2/11/16 13:15	111.535	0	-1	4000	0	10000	USDJPY	0.1233	1
2/11/16 13:55	111.367	2/11/16 14:05	111.298	0	-1	6900	0	10000	USDJPY	0.133	1
2/11/16 14:05	111.298	2/11/16 14:25	111.501	0	1	20300	0	10000	USDJPY	0.1236	1
2/11/16 14:30	112.091	2/11/16 15:35	112.281	0	-1	-19000	0	10000	USDJPY	0.3058	1
2/11/16 15:35	112.281	2/11/16 15:40	112.364	0	1	8300	0	10000	USDJPY	0.1561	1
2/11/16 15:40	112.364	2/11/16 16:10	112.579	0	-1	-21500	0	10000	USDJPY	0.1594	1
2/11/16 16:10	112.579	2/11/16 16:30	112.227	0	1	-35200	0	10000	USDJPY	0.1758	1
2/11/16 17:45	111.822	2/11/16 18:25	112.052	0	1	23000	0	10000	USDJPY	0.195	1
2/11/16 18:55	111.573	2/11/16 19:10	111.868	0	1	29500	0	10000	USDJPY	0.156	1

2/16/16 15:10	113.684	2/16/16 15:30	113.839	0	1	15500	0	100000	USDJPY	0.0697	1
2/16/16 16:50	114.04	2/16/16 17:10	113.887	0	-1	15300	0	100000	USDJPY	0.0853	1
2/16/16 18:15	113.651	2/16/16 18:40	113.821	0	1	17000	0	100000	USDJPY	0.101	1
2/16/16 19:05	113.909	2/16/16 19:25	113.849	0	-1	6000	0	100000	USDJPY	0.0713	1
2/16/16 20:20	113.926	2/16/16 20:25	113.964	0	1	3800	0	100000	USDJPY	0.044	1
2/16/16 20:25	113.964	2/16/16 20:45	113.91	0	-1	5400	0	100000	USDJPY	0.0439	1
2/16/16 23:00	113.934	2/16/16 23:05	113.952	0	1	1800	0	100000	USDJPY	0.0316	1
2/16/16 23:05	113.952	2/17/16 0:40	114.081	0	-1	-13610	0	100000	USDJPY	0.0338	1
2/17/16 0:40	114.081	2/17/16 0:45	114.153	0	1	7200	0	100000	USDJPY	0.0311	1
2/17/16 0:45	114.153	2/17/16 1:35	114.13	0	-1	2300	0	100000	USDJPY	0.0399	1
2/17/16 1:40	114.085	2/17/16 2:05	114.126	0	1	4100	0	100000	USDJPY	0.0493	1
2/17/16 2:10	114.215	2/17/16 2:10	114.245	0	-1	-3000	0	100000	USDJPY	0.0498	1
2/17/16 2:10	114.245	2/17/16 2:40	114.304	0	1	5900	0	100000	USDJPY	0.0498	1
2/17/16 2:40	114.304	2/17/16 3:10	114.233	0	-1	7100	0	100000	USDJPY	0.0695	1
2/17/16 3:25	114.082	2/17/16 4:05	114.046	0	1	-3600	0	100000	USDJPY	0.0885	1
2/17/16 5:10	113.965	2/17/16 5:30	113.862	0	-1	10300	0	100000	USDJPY	0.0586	1
2/17/16 5:30	113.862	2/17/16 5:55	113.794	0	1	-6800	0	100000	USDJPY	0.058	1
2/17/16 5:55	113.794	2/17/16 6:05	113.711	0	-1	8300	0	100000	USDJPY	0.0693	1
2/17/16 6:05	113.711	2/17/16 6:30	113.663	0	1	-4800	0	100000	USDJPY	0.071	1
2/17/16 6:30	113.663	2/17/16 6:40	113.784	0	-1	-12100	0	100000	USDJPY	0.075	1
2/17/16 6:45	113.654	2/17/16 7:10	113.74	0	-1	-8600	0	100000	USDJPY	0.0877	1
2/17/16 8:00	113.894	2/17/16 8:20	113.738	0	-1	15600	0	100000	USDJPY	0.073	1
2/17/16 9:00	113.704	2/17/16 9:15	113.541	0	-1	16300	0	100000	USDJPY	0.0606	1
2/17/16 9:15	113.541	2/17/16 9:50	113.551	0	1	1000	0	100000	USDJPY	0.0744	1
2/17/16 10:50	113.779	2/17/16 11:35	113.914	0	-1	-13500	0	100000	USDJPY	0.0996	1
2/17/16 11:35	113.914	2/17/16 11:45	114.087	0	1	17300	0	100000	USDJPY	0.0797	1
2/17/16 11:45	114.087	2/17/16 12:05	114.084	0	-1	300	0	100000	USDJPY	0.0817	1
2/17/16 12:05	114.084	2/17/16 12:30	114.242	0	1	15800	0	100000	USDJPY	0.081	1
2/17/16 12:30	114.242	2/17/16 13:00	114.121	0	-1	12100	0	100000	USDJPY	0.1003	1
2/17/16 15:00	114.136	2/17/16 15:00	114.147	0	-1	-1100	0	100000	USDJPY	0.0504	1
2/17/16 15:00	114.147	2/17/16 15:25	114.211	0	1	6400	0	100000	USDJPY	0.0504	1
2/17/16 15:25	114.211	2/17/16 15:25	114.211	0	-1	0	0	100000	USDJPY	0.0606	1
2/17/16 15:25	114.211	2/17/16 15:40	114.272	0	1	6100	0	100000	USDJPY	0.0606	1
2/17/16 15:40	114.272	2/17/16 16:05	114.178	0	-1	9400	0	100000	USDJPY	0.0781	1
2/17/16 17:35	114.494	2/17/16 18:05	114.268	0	-1	22600	0	100000	USDJPY	0.088	1
2/17/16 19:05	114.137	2/17/16 19:40	114.215	0	1	7800	0	100000	USDJPY	0.0647	1
2/17/16 20:25	114.271	2/17/16 20:45	114.182	0	-1	8900	0	100000	USDJPY	0.0442	1
2/17/16 21:05	113.984	2/17/16 21:10	113.94	0	-1	4400	0	100000	USDJPY	0.0639	1
2/17/16 21:10	113.94	2/17/16 21:25	114.139	0	1	19900	0	100000	USDJPY	0.0825	1
2/17/16 22:05	113.748	2/17/16 22:30	113.788	0	1	4000	0	100000	USDJPY	0.1155	1
2/17/16 22:30	113.788	2/17/16 22:45	113.87	0	-1	-8200	0	100000	USDJPY	0.0867	1
2/17/16 23:30	113.984	2/18/16 1:00	114.065	0	-1	-8340	0	100000	USDJPY	0.0508	1
2/18/16 1:15	114.122	2/18/16 1:25	114.207	0	1	8500	0	100000	USDJPY	0.0397	1

2/18/16 1:25	114.207	2/18/16 2:05	114.292	0	-1	-8500	0	100000	USDJPY	0.0419	1
2/18/16 2:05	114.292	2/18/16 2:15	114.174	0	1	-11800	0	100000	USDJPY	0.042	1
2/18/16 2:45	114.063	2/18/16 3:25	114.047	0	1	-1600	0	100000	USDJPY	0.0737	1
2/18/16 4:10	113.842	2/18/16 4:40	113.913	0	-1	-7100	0	100000	USDJPY	0.0869	1
2/18/16 4:55	113.985	2/18/16 5:10	113.931	0	-1	5400	0	100000	USDJPY	0.0632	1
2/18/16 5:45	114.037	2/18/16 5:55	113.923	0	-1	11400	0	100000	USDJPY	0.0414	1
2/18/16 7:30	114.081	2/18/16 7:50	113.965	0	-1	11600	0	100000	USDJPY	0.0546	1
2/18/16 8:05	113.864	2/18/16 9:10	113.86	0	-1	400	0	100000	USDJPY	0.0662	1
2/18/16 10:35	113.752	2/18/16 10:40	113.664	0	-1	8800	0	100000	USDJPY	0.0803	1
2/18/16 10:40	113.664	2/18/16 11:10	113.739	0	1	7500	0	100000	USDJPY	0.0906	1
2/18/16 11:45	113.864	2/18/16 12:50	113.842	0	-1	2200	0	100000	USDJPY	0.0763	1
2/18/16 13:15	113.944	2/18/16 13:45	113.891	0	-1	5300	0	100000	USDJPY	0.051	1
2/18/16 14:15	113.805	2/18/16 14:30	113.894	0	1	8900	0	100000	USDJPY	0.0556	1
2/18/16 16:10	113.891	2/18/16 16:40	113.732	0	-1	15900	0	100000	USDJPY	0.0563	1
2/18/16 16:45	113.67	2/18/16 17:05	113.767	0	1	9700	0	100000	USDJPY	0.0662	1
2/18/16 17:55	113.632	2/18/16 18:10	113.512	0	-1	12000	0	100000	USDJPY	0.0833	1
2/18/16 18:10	113.512	2/18/16 18:25	113.586	0	1	7400	0	100000	USDJPY	0.0748	1
2/18/16 18:25	113.586	2/18/16 19:05	113.634	0	-1	-4800	0	100000	USDJPY	0.0794	1
2/18/16 19:50	113.531	2/18/16 20:05	113.459	0	-1	7200	0	100000	USDJPY	0.0486	1
2/18/16 20:05	113.459	2/18/16 20:10	113.569	0	-1	11000	0	100000	USDJPY	0.0471	1
2/18/16 20:30	113.459	2/18/16 21:00	113.504	0	-1	-4500	0	100000	USDJPY	0.0623	1
2/18/16 21:10	113.59	2/18/16 21:55	113.566	0	-1	2400	0	100000	USDJPY	0.0548	1
2/18/16 22:30	113.444	2/18/16 23:59	113.261	0	1	-18300	0	100000	USDJPY	0.0426	1
2/19/16 1:05	113.315	2/19/16 1:45	113.29	0	-1	2500	0	100000	USDJPY	0.0297	1
2/19/16 2:25	113.117	2/19/16 3:45	112.955	0	1	-16200	0	100000	USDJPY	0.0662	1
2/19/16 3:55	112.784	2/19/16 4:30	112.838	0	-1	-5400	0	100000	USDJPY	0.0832	1
2/19/16 6:15	112.779	2/19/16 6:20	112.757	0	-1	2200	0	100000	USDJPY	0.0663	1
2/19/16 6:20	112.757	2/19/16 7:05	112.826	0	1	6900	0	100000	USDJPY	0.0687	1
2/19/16 7:15	112.937	2/19/16 9:05	113.082	0	-1	-14500	0	100000	USDJPY	0.053	1
2/19/16 9:35	113.011	2/19/16 9:55	113.033	0	1	2200	0	100000	USDJPY	0.0504	1
2/19/16 10:05	112.937	2/19/16 10:15	113.114	0	-1	-17700	0	100000	USDJPY	0.0689	1
2/19/16 10:25	112.914	2/19/16 10:50	112.993	0	-1	-7900	0	100000	USDJPY	0.1037	1
2/19/16 11:30	112.875	2/19/16 11:45	112.95	0	-1	-7500	0	100000	USDJPY	0.0828	1
2/19/16 12:50	112.85	2/19/16 12:55	112.808	0	-1	4200	0	100000	USDJPY	0.0429	1
2/19/16 12:55	112.808	2/19/16 13:25	112.8	0	1	-800	0	100000	USDJPY	0.045	1
2/19/16 13:25	112.8	2/19/16 13:35	112.882	0	-1	-8200	0	100000	USDJPY	0.0499	1
2/19/16 13:55	112.803	2/19/16 14:20	112.845	0	-1	-4200	0	100000	USDJPY	0.0508	1
2/19/16 14:40	112.955	2/19/16 15:05	113.013	0	-1	-5800	0	100000	USDJPY	0.0651	1
2/19/16 15:05	113.013	2/19/16 15:10	113.003	0	1	-1000	0	100000	USDJPY	0.0675	1
2/19/16 15:10	113.003	2/19/16 15:35	113.029	0	-1	-2600	0	100000	USDJPY	0.0695	1
2/19/16 15:35	113.029	2/19/16 15:45	113.173	0	1	14400	0	100000	USDJPY	0.0652	1
2/19/16 15:45	113.173	2/19/16 15:55	112.889	0	-1	28400	0	100000	USDJPY	0.0913	1
2/19/16 17:35	112.803	2/19/16 17:40	112.893	0	-1	-9000	0	100000	USDJPY	0.0764	1
2/19/16 18:05	112.757	2/19/16 18:10	112.617	0	-1	14000	0	100000	USDJPY	0.0635	1
2/19/16 18:10	112.617	2/19/16 18:30	112.639	0	1	2200	0	100000	USDJPY	0.0738	1
2/19/16 18:30	112.639	2/19/16 19:00	112.518	0	-1	12100	0	100000	USDJPY	0.0734	1
2/19/16 19:00	112.518	2/19/16 20:05	112.448	0	1	-7000	0	100000	USDJPY	0.0796	1
2/19/16 21:15	112.534	2/19/16 22:00	112.514	0	-1	2000	0	100000	USDJPY	0.0428	1
2/19/16 22:15	112.616	2/19/16 22:35	112.62	0	-1	-400	0	100000	USDJPY	0.0456	1
2/19/16 22:35	112.62	2/19/16 22:45	112.672	0	1	5200	0	100000	USDJPY	0.0406	1

2/19/16 22:45	112.672	2/19/16 23:35	112.622	0	-1	5000	0	100000	USDJPY	0.044	1
2/19/16 23:59	112.553	2/22/16 0:15	112.617	0	1	6660	0	100000	USDJPY	0.0257	1
2/22/16 1:10	112.48	2/22/16 1:10	112.469	0	1	-1100	0	100000	USDJPY	0.0438	1
2/22/16 1:10	112.469	2/22/16 1:25	112.591	0	-1	-12200	0	100000	USDJPY	0.0438	1
2/22/16 1:50	112.496	2/22/16 2:10	112.545	0	-1	-4900	0	100000	USDJPY	0.063	1
2/22/16 2:25	112.691	2/22/16 2:55	112.801	0	-1	-11000	0	100000	USDJPY	0.0619	1
2/22/16 2:55	112.801	2/22/16 3:40	113.009	0	1	20800	0	100000	USDJPY	0.0743	1
2/22/16 3:40	113.009	2/22/16 3:55	112.893	0	-1	11600	0	100000	USDJPY	0.0897	1
2/22/16 5:10	112.943	2/22/16 5:15	112.939	0	1	-400	0	100000	USDJPY	0.0514	1
2/22/16 5:15	112.939	2/22/16 5:35	112.978	0	-1	-3900	0	100000	USDJPY	0.0482	1
2/22/16 5:35	112.978	2/22/16 5:50	112.918	0	1	-6000	0	100000	USDJPY	0.0472	1
2/22/16 6:10	112.849	2/22/16 6:25	112.913	0	1	6400	0	100000	USDJPY	0.0484	1
2/22/16 7:35	112.971	2/22/16 7:40	112.893	0	-1	7800	0	100000	USDJPY	0.048	1
2/22/16 9:00	112.815	2/22/16 9:05	112.749	0	-1	6600	0	100000	USDJPY	0.0345	1
2/22/16 9:05	112.749	2/22/16 9:40	112.893	0	1	14400	0	100000	USDJPY	0.0395	1
2/22/16 11:05	112.771	2/22/16 11:20	112.865	0	-1	-9400	0	100000	USDJPY	0.0742	1
2/22/16 11:50	112.965	2/22/16 11:55	113.019	0	1	5400	0	100000	USDJPY	0.0519	1
2/22/16 11:55	113.019	2/22/16 12:50	113.094	0	-1	-7500	0	100000	USDJPY	0.0564	1
2/22/16 13:10	113.195	2/22/16 13:15	113.227	0	1	3200	0	100000	USDJPY	0.044	1
2/22/16 13:15	113.227	2/22/16 14:15	113.277	0	-1	-5000	0	100000	USDJPY	0.0436	1
2/22/16 16:20	113.133	2/22/16 16:45	113.207	0	-1	-7400	0	100000	USDJPY	0.0606	1
2/22/16 17:15	113.077	2/22/16 18:40	113.037	0	-1	4000	0	100000	USDJPY	0.0742	1
2/22/16 19:00	113.077	2/22/16 19:55	113.143	0	-1	-6600	0	100000	USDJPY	0.0414	1
2/22/16 20:05	113.033	2/22/16 20:40	113.121	0	1	8800	0	100000	USDJPY	0.0396	1
2/22/16 20:45	113.173	2/22/16 20:45	113.175	0	-1	-200	0	100000	USDJPY	0.0414	1
2/22/16 20:45	113.175	2/22/16 21:10	113.124	0	1	-5100	0	100000	USDJPY	0.0414	1
2/22/16 21:15	113.028	2/22/16 22:25	112.846	0	1	-18200	0	100000	USDJPY	0.04	1
2/22/16 22:25	112.846	2/22/16 22:35	112.886	0	-1	-4000	0	100000	USDJPY	0.0571	1
2/22/16 22:45	112.814	2/22/16 23:25	112.877	0	-1	-6300	0	100000	USDJPY	0.0444	1
2/22/16 23:59	112.908	2/23/16 0:15	112.859	0	-1	4610	0	100000	USDJPY	0.0244	1
2/23/16 0:35	112.943	2/23/16 1:05	112.908	0	-1	3500	0	100000	USDJPY	0.0278	1
2/23/16 1:25	112.98	2/23/16 1:35	112.997	0	1	1700	0	100000	USDJPY	0.0286	1
2/23/16 1:35	112.997	2/23/16 1:55	112.962	0	-1	3500	0	100000	USDJPY	0.033	1
2/23/16 2:10	112.843	2/23/16 2:50	112.766	0	1	-7700	0	100000	USDJPY	0.0584	1
2/23/16 2:50	112.766	2/23/16 2:55	112.689	0	-1	7700	0	100000	USDJPY	0.0858	1
2/23/16 2:55	112.689	2/23/16 3:50	112.19	0	1	-49900	0	100000	USDJPY	0.0982	1
2/23/16 3:55	112.198	2/23/16 4:50	112.061	0	1	-13700	0	100000	USDJPY	0.1177	1
2/23/16 4:50	112.061	2/23/16 5:15	112.204	0	-1	-14300	0	100000	USDJPY	0.1047	1
2/23/16 6:15	112.328	2/23/16 7:20	112.297	0	-1	3100	0	100000	USDJPY	0.127	1
2/23/16 7:40	112.458	2/23/16 7:40	112.479	0	-1	-2100	0	100000	USDJPY	0.0723	1
2/23/16 7:40	112.479	2/23/16 8:10	112.379	0	1	-10000	0	100000	USDJPY	0.0723	1
2/23/16 9:20	112.223	2/23/16 10:10	111.93	0	-1	29300	0	100000	USDJPY	0.0617	1
2/23/16 10:10	111.93	2/23/16 10:10	111.913	0	1	-1700	0	100000	USDJPY	0.0965	1
2/23/16 10:10	111.913	2/23/16 10:30	112.099	0	-1	-18600	0	100000	USDJPY	0.0965	1
2/23/16 11:30	112.003	2/23/16 11:40	112.123	0	-1	-12000	0	100000	USDJPY	0.101	1

2/23/16 12:10	111.951	2/23/16 13:05	111.995	0	-1	-4400	0	100000	USDJPY	0.0723	1
2/23/16 13:40	112.06	2/23/16 14:10	112.097	0	-1	-3700	0	100000	USDJPY	0.0536	1
2/23/16 14:10	112.097	2/23/16 14:15	112.12	0	1	2300	0	100000	USDJPY	0.0467	1
2/23/16 14:15	112.12	2/23/16 14:30	112.038	0	-1	8200	0	100000	USDJPY	0.0482	1
2/23/16 15:00	111.931	2/23/16 15:30	111.945	0	1	1400	0	100000	USDJPY	0.0478	1
2/23/16 15:40	112.035	2/23/16 16:35	112.302	0	-1	-26700	0	100000	USDJPY	0.0749	1
2/23/16 16:35	112.302	2/23/16 16:55	112.235	0	1	-6700	0	100000	USDJPY	0.0925	1
2/23/16 17:55	111.977	2/23/16 18:10	112.098	0	1	12100	0	100000	USDJPY	0.0812	1
2/23/16 19:50	112.2	2/23/16 20:00	112.142	0	1	-5800	0	100000	USDJPY	0.0511	1
2/23/16 20:50	112.076	2/23/16 21:25	112.142	0	-1	-6600	0	100000	USDJPY	0.0433	1
2/23/16 22:00	112.031	2/23/16 22:35	112.07	0	-1	-3900	0	100000	USDJPY	0.0425	1
2/23/16 22:45	112.116	2/23/16 23:05	112.037	0	-1	7900	0	100000	USDJPY	0.0453	1
2/23/16 23:20	112.043	2/23/16 23:30	112.078	0	-1	-3500	0	100000	USDJPY	0.0434	1
2/24/16 0:30	112.047	2/24/16 1:35	112.045	0	-1	200	0	100000	USDJPY	0.0338	1
2/24/16 1:45	111.938	2/24/16 1:55	111.894	0	-1	4400	0	100000	USDJPY	0.0376	1
2/24/16 1:55	111.894	2/24/16 2:20	111.945	0	1	5100	0	100000	USDJPY	0.0409	1
2/24/16 3:30	111.896	2/24/16 3:50	111.976	0	-1	-8000	0	100000	USDJPY	0.0873	1
2/24/16 4:25	111.888	2/24/16 4:35	111.949	0	-1	-6100	0	100000	USDJPY	0.0594	1
2/24/16 5:15	111.831	2/24/16 5:15	111.831	0	1	0	0	100000	USDJPY	0.0485	1
2/24/16 5:15	111.831	2/24/16 5:50	111.881	0	-1	-5000	0	100000	USDJPY	0.0485	1
2/24/16 6:10	111.8	2/24/16 6:25	111.715	0	-1	8500	0	100000	USDJPY	0.0622	1
2/24/16 6:25	111.715	2/24/16 6:40	111.659	0	1	-5600	0	100000	USDJPY	0.0682	1
2/24/16 6:40	111.659	2/24/16 7:00	111.757	0	-1	-9800	0	100000	USDJPY	0.0692	1
2/24/16 8:30	111.863	2/24/16 10:15	112.027	0	-1	-16400	0	100000	USDJPY	0.0593	1
2/24/16 11:35	111.895	2/24/16 12:10	111.838	0	1	-5700	0	100000	USDJPY	0.0852	1
2/24/16 12:10	111.838	2/24/16 12:15	111.821	0	-1	1700	0	100000	USDJPY	0.0739	1
2/24/16 12:15	111.821	2/24/16 12:35	111.779	0	1	-4200	0	100000	USDJPY	0.0724	1
2/24/16 12:35	111.779	2/24/16 13:10	111.822	0	-1	-4300	0	100000	USDJPY	0.068	1
2/24/16 15:00	111.901	2/24/16 15:25	111.831	0	-1	7000	0	100000	USDJPY	0.0497	1
2/24/16 15:55	111.723	2/24/16 16:40	111.561	0	1	-16200	0	100000	USDJPY	0.0642	1
2/24/16 16:40	111.561	2/24/16 16:55	111.385	0	-1	17600	0	100000	USDJPY	0.0652	1
2/24/16 16:55	111.385	2/24/16 17:50	111.232	0	1	-15300	0	100000	USDJPY	0.0887	1
2/24/16 17:50	111.232	2/24/16 18:05	111.055	0	-1	17700	0	100000	USDJPY	0.1219	1
2/24/16 18:05	111.055	2/24/16 18:20	111.072	0	1	1700	0	100000	USDJPY	0.1261	1
2/24/16 18:20	111.072	2/24/16 18:45	111.234	0	-1	-16200	0	100000	USDJPY	0.1251	1
2/24/16 18:50	111.321	2/24/16 19:40	111.31	0	-1	1100	0	100000	USDJPY	0.1028	1
2/24/16 20:15	111.524	2/24/16 20:40	111.406	0	-1	11800	0	100000	USDJPY	0.0692	1
2/24/16 21:15	111.58	2/24/16 21:15	111.584	0	-1	-400	0	100000	USDJPY	0.0611	1
2/24/16 21:15	111.584	2/24/16 22:05	111.64	0	1	5600	0	100000	USDJPY	0.0611	1
2/24/16 22:15	111.814	2/24/16 22:15	111.841	0	-1	-2700	0	100000	USDJPY	0.0684	1
2/24/16 22:15	111.841	2/24/16 23:20	112.013	0	1	17200	0	100000	USDJPY	0.0684	1
2/24/16 23:20	112.013	2/25/16 0:40	112.107	0	-1	-9670	0	100000	USDJPY	0.0705	1
2/25/16 1:10	111.947	2/25/16 1:50	112	0	1	5300	0	100000	USDJPY	0.0485	1
2/25/16 2:10	112.141	2/25/16 2:30	112.045	0	-1	9600	0	100000	USDJPY	0.0646	1
2/25/16 3:00	112.143	2/25/16 3:05	112.182	0	1	3900	0	100000	USDJPY	0.0835	1
2/25/16 3:05	112.182	2/25/16 3:40	112.107	0	-1	7500	0	100000	USDJPY	0.085	1
2/25/16 4:35	112.165	2/25/16 4:45	112.205	0	-1	-4000	0	100000	USDJPY	0.0541	1
2/25/16 4:45	112.205	2/25/16 5:25	112.384	0	1	17900	0	100000	USDJPY	0.0469	1
2/25/16 5:25	112.384	2/25/16 5:40	112.244	0	-1	14000	0	100000	USDJPY	0.063	1
2/25/16 6:10	112.36	2/25/16 6:15	112.382	0	1	2200	0	100000	USDJPY	0.0557	1
2/25/16 6:15	112.382	2/25/16 6:40	112.461	0	-1	-7900	0	100000	USDJPY	0.0537	1
2/25/16 6:40	112.461	2/25/16 7:20	112.487	0	1	2600	0	100000	USDJPY	0.0554	1

2/25/16 8:30	112.304	2/25/16 9:45	112.008	0	1	-29600	0	100000	USDJPY	0.0714	1
2/25/16 9:45	112.008	2/25/16 10:00	112.144	0	-1	-13600	0	100000	USDJPY	0.0858	1
2/25/16 12:10	112.052	2/25/16 12:30	112.148	0	-1	-9600	0	100000	USDJPY	0.0666	1
2/25/16 12:40	112.22	2/25/16 12:55	112.226	0	-1	-600	0	100000	USDJPY	0.0692	1
2/25/16 12:55	112.226	2/25/16 13:00	112.257	0	1	3100	0	100000	USDJPY	0.0624	1
2/25/16 13:00	112.257	2/25/16 13:10	112.176	0	-1	8100	0	100000	USDJPY	0.0588	1
2/25/16 13:30	112.238	2/25/16 13:35	112.27	0	1	3200	0	100000	USDJPY	0.0451	1
2/25/16 13:35	112.27	2/25/16 14:10	112.42	0	-1	-15000	0	100000	USDJPY	0.0483	1
2/25/16 14:10	112.42	2/25/16 15:05	112.433	0	1	1300	0	100000	USDJPY	0.0638	1
2/25/16 15:25	112.501	2/25/16 15:40	112.565	0	1	6400	0	100000	USDJPY	0.0565	1
2/25/16 15:40	112.565	2/25/16 15:50	112.478	0	-1	8700	0	100000	USDJPY	0.0807	1
2/25/16 16:00	112.749	2/25/16 16:00	112.76	0	-1	-1100	0	100000	USDJPY	0.1137	1
2/25/16 16:00	112.76	2/25/16 16:40	112.916	0	1	15600	0	100000	USDJPY	0.1137	1
2/25/16 16:40	112.916	2/25/16 16:50	112.7	0	-1	21600	0	100000	USDJPY	0.1116	1
2/25/16 19:20	112.776	2/25/16 19:20	112.778	0	-1	-200	0	100000	USDJPY	0.068	1
2/25/16 19:20	112.778	2/25/16 19:40	112.647	0	1	-13100	0	100000	USDJPY	0.068	1
2/25/16 20:20	112.763	2/25/16 20:25	112.788	0	1	2500	0	100000	USDJPY	0.0656	1
2/25/16 20:25	112.788	2/25/16 21:20	112.967	0	-1	-17900	0	100000	USDJPY	0.0686	1
2/25/16 21:20	112.967	2/25/16 21:25	112.983	0	1	1600	0	100000	USDJPY	0.0486	1
2/25/16 21:25	112.983	2/25/16 21:35	112.854	0	-1	12900	0	100000	USDJPY	0.0455	1
2/25/16 23:05	112.934	2/25/16 23:05	112.936	0	-1	-200	0	100000	USDJPY	0.0529	1
2/25/16 23:05	112.936	2/25/16 23:25	112.866	0	1	-7000	0	100000	USDJPY	0.0529	1
2/25/16 23:55	112.941	2/25/16 23:59	112.97	0	1	2900	0	100000	USDJPY	0.0381	1
2/25/16 23:59	112.97	2/26/16 0:30	112.93	0	-1	3720	0	100000	USDJPY	0.037	1
2/26/16 1:40	112.958	2/26/16 1:55	113.017	0	1	5900	0	100000	USDJPY	0.0395	1
2/26/16 1:55	113.017	2/26/16 3:00	113.015	0	-1	200	0	100000	USDJPY	0.0504	1
2/26/16 3:20	112.845	2/26/16 3:50	112.814	0	1	-3100	0	100000	USDJPY	0.0696	1
2/26/16 3:50	112.814	2/26/16 4:10	112.713	0	-1	10100	0	100000	USDJPY	0.0888	1
2/26/16 4:10	112.713	2/26/16 4:30	112.888	0	1	17500	0	100000	USDJPY	0.0838	1
2/26/16 5:15	112.798	2/26/16 6:00	112.859	0	-1	-6100	0	100000	USDJPY	0.0519	1
2/26/16 7:25	112.741	2/26/16 7:25	112.741	0	1	0	0	100000	USDJPY	0.0391	1
2/26/16 7:25	112.741	2/26/16 7:50	112.571	0	-1	17000	0	100000	USDJPY	0.0391	1
2/26/16 7:50	112.571	2/26/16 8:20	112.668	0	1	9700	0	100000	USDJPY	0.0605	1
2/26/16 9:25	112.837	2/26/16 9:40	112.84	0	-1	-300	0	100000	USDJPY	0.0645	1
2/26/16 9:40	112.84	2/26/16 9:50	112.774	0	1	-6600	0	100000	USDJPY	0.0657	1
2/26/16 10:00	112.874	2/26/16 10:20	112.896	0	1	2200	0	100000	USDJPY	0.0578	1
2/26/16 10:20	112.896	2/26/16 10:40	112.842	0	-1	5400	0	100000	USDJPY	0.0644	1
2/26/16 11:35	112.956	2/26/16 11:50	112.885	0	-1	7100	0	100000	USDJPY	0.052	1
2/26/16 12:10	112.97	2/26/16 12:10	112.996	0	-1	-2600	0	100000	USDJPY	0.055	1
2/26/16 12:10	112.996	2/26/16 12:30	113.042	0	1	4600	0	100000	USDJPY	0.055	1
2/26/16 12:30	113.042	2/26/16 12:50	113.044	0	-1	-200	0	100000	USDJPY	0.0521	1
2/26/16 12:50	113.044	2/26/16 12:55	113.066	0	1	2200	0	100000	USDJPY	0.0507	1
2/26/16 12:55	113.066	2/26/16 13:15	112.967	0	-1	9900	0	100000	USDJPY	0.0511	1

2/26/16 13:25	112.899	2/26/16 14:30	112.82	0	1	-7900	0	100000	USDJPY	0.0446	1
2/26/16 15:10	112.978	2/26/16 16:15	113.477	0	-1	-49900	0	100000	USDJPY	0.0533	1
2/26/16 17:00	113.589	2/26/16 17:05	113.642	0	1	5300	0	100000	USDJPY	0.0963	1
2/26/16 17:05	113.642	2/26/16 17:25	113.504	0	-1	-13800	0	100000	USDJPY	0.0994	1
2/26/16 17:40	113.666	2/26/16 17:45	113.734	0	1	6800	0	100000	USDJPY	0.1005	1
2/26/16 17:45	113.734	2/26/16 18:35	113.765	0	-1	-3100	0	100000	USDJPY	0.1056	1
2/26/16 19:40	113.829	2/26/16 19:55	113.898	0	1	6900	0	100000	USDJPY	0.0609	1
2/26/16 19:55	113.898	2/26/16 20:20	113.821	0	-1	7700	0	100000	USDJPY	0.0626	1
2/26/16 21:20	113.915	2/26/16 21:45	113.857	0	1	-5800	0	100000	USDJPY	0.0667	1
2/26/16 23:05	113.94	2/26/16 23:10	113.952	0	1	1200	0	100000	USDJPY	0.0391	1
2/26/16 23:10	113.952	2/29/16 0:25	113.935	0	-1	1490	0	100000	USDJPY	0.0405	1
2/29/16 0:40	113.856	2/29/16 1:20	113.684	0	1	-17200	0	100000	USDJPY	0.0268	1
2/29/16 1:20	113.684	2/29/16 1:55	113.68	0	-1	400	0	100000	USDJPY	0.0729	1
2/29/16 2:30	113.8	2/29/16 2:45	113.73	0	-1	7000	0	100000	USDJPY	0.0772	1
2/29/16 2:55	113.605	2/29/16 3:10	113.538	0	-1	6700	0	100000	USDJPY	0.0801	1
2/29/16 3:10	113.538	2/29/16 4:05	113.366	0	1	-17200	0	100000	USDJPY	0.0815	1
2/29/16 4:05	113.366	2/29/16 5:00	113.378	0	-1	-1200	0	100000	USDJPY	0.078	1
2/29/16 6:05	113.306	2/29/16 7:00	113.147	0	-1	15900	0	100000	USDJPY	0.0491	1
2/29/16 7:00	113.147	2/29/16 8:40	112.922	0	1	-22500	0	100000	USDJPY	0.0541	1
2/29/16 9:35	113.101	2/29/16 9:55	112.983	0	-1	11800	0	100000	USDJPY	0.0725	1
2/29/16 10:10	112.812	2/29/16 10:20	113.003	0	-1	-19100	0	100000	USDJPY	0.0895	1
2/29/16 11:00	112.82	2/29/16 11:15	112.921	0	-1	-10100	0	100000	USDJPY	0.1078	1
2/29/16 12:10	113.046	2/29/16 12:35	112.939	0	-1	10700	0	100000	USDJPY	0.0788	1
2/29/16 14:25	112.991	2/29/16 14:30	113.015	0	1	2400	0	100000	USDJPY	0.0529	1
2/29/16 14:30	113.015	2/29/16 15:25	113.045	0	-1	-3000	0	100000	USDJPY	0.0522	1
2/29/16 15:40	113.114	2/29/16 15:45	113.221	0	1	10700	0	100000	USDJPY	0.0521	1
2/29/16 15:45	113.221	2/29/16 16:10	113.107	0	-1	11400	0	100000	USDJPY	0.0593	1
2/29/16 16:50	112.912	2/29/16 17:30	112.931	0	1	1900	0	100000	USDJPY	0.0782	1
2/29/16 18:10	112.744	2/29/16 18:25	112.883	0	-1	-13900	0	100000	USDJPY	0.1071	1
2/29/16 20:25	112.964	2/29/16 20:25	112.969	0	-1	-500	0	100000	USDJPY	0.0317	1
2/29/16 20:25	112.969	2/29/16 20:35	112.918	0	1	-5100	0	100000	USDJPY	0.0317	1
2/29/16 21:20	112.877	2/29/16 21:30	112.812	0	-1	6500	0	100000	USDJPY	0.0348	1
2/29/16 21:30	112.812	2/29/16 22:40	112.788	0	1	-2400	0	100000	USDJPY	0.035	1
2/29/16 23:50	112.725	2/29/16 23:55	112.696	0	-1	2900	0	100000	USDJPY	0.0295	1
2/29/16 23:55	112.696	3/1/16 0:15	112.674	0	1	-2040	0	100000	USDJPY	0.0262	1
3/1/16 0:15	112.674	3/1/16 0:30	112.253	0	-1	42100	0	100000	USDJPY	0.035	1
3/1/16 0:35	112.27	3/1/16 1:45	112.425	0	1	15500	0	100000	USDJPY	0.0833	1
3/1/16 2:10	112.488	3/1/16 2:45	112.381	0	-1	10700	0	100000	USDJPY	0.0568	1
3/1/16 3:05	112.344	3/1/16 3:30	112.219	0	-1	12500	0	100000	USDJPY	0.0624	1
3/1/16 3:30	112.219	3/1/16 3:40	112.377	0	1	15800	0	100000	USDJPY	0.0871	1
3/1/16 4:00	112.2	3/1/16 4:15	112.302	0	-1	-10200	0	100000	USDJPY	0.1001	1
3/1/16 5:25	112.395	3/1/16 5:40	112.358	0	-1	3700	0	100000	USDJPY	0.0322	1
3/1/16 5:50	112.418	3/1/16 5:55	112.455	0	1	3700	0	100000	USDJPY	0.0417	1
3/1/16 5:55	112.455	3/1/16 6:35	112.468	0	-1	-1300	0	100000	USDJPY	0.0448	1
3/1/16 6:55	112.637	3/1/16 7:30	112.551	0	-1	8600	0	100000	USDJPY	0.0546	1
3/1/16 7:55	112.622	3/1/16 8:15	112.712	0	1	9000	0	100000	USDJPY	0.0631	1
3/1/16 8:15	112.712	3/1/16 8:45	112.655	0	-1	5700	0	100000	USDJPY	0.0627	1
3/1/16 9:20	112.823	3/1/16 10:20	113.09	0	-1	-26700	0	100000	USDJPY	0.0588	1
3/1/16 10:20	113.09	3/1/16 11:30	113.152	0	1	6200	0	100000	USDJPY	0.0863	1
3/1/16 12:35	113.22	3/1/16 12:40	113.241	0	1	2100	0	100000	USDJPY	0.0505	1

3/4/16 17:45	113.713	3/4/16 18:10	113.869	0	-1	-15600	0	100000	USDJPY	0.175	1
3/4/16 18:10	113.869	3/4/16 18:50	113.819	0	1	-5000	0	100000	USDJPY	0.1253	1
3/4/16 19:00	113.894	3/4/16 19:15	113.957	0	1	6300	0	100000	USDJPY	0.077	1
3/4/16 19:15	113.957	3/4/16 19:50	113.894	0	-1	-6300	0	100000	USDJPY	0.0646	1
3/4/16 20:00	113.967	3/4/16 20:05	113.905	0	1	-6200	0	100000	USDJPY	0.0458	1
3/4/16 20:15	113.985	3/4/16 20:35	114.079	0	1	9400	0	100000	USDJPY	0.0489	1
3/4/16 20:35	114.079	3/4/16 21:30	114.095	0	-1	-1600	0	100000	USDJPY	0.0517	1
3/4/16 23:05	113.932	3/4/16 23:45	113.797	0	-1	-13500	0	100000	USDJPY	0.0639	1
3/4/16 23:45	113.797	3/7/16 0:10	113.891	0	1	9580	0	100000	USDJPY	0.0441	1
3/7/16 0:35	113.744	3/7/16 0:55	113.839	0	-1	-9500	0	100000	USDJPY	0.0613	1
3/7/16 2:00	113.796	3/7/16 2:10	113.688	0	-1	10800	0	100000	USDJPY	0.0403	1
3/7/16 2:10	113.688	3/7/16 2:10	113.681	0	1	-700	0	100000	USDJPY	0.055	1
3/7/16 2:10	113.681	3/7/16 2:30	113.633	0	-1	4800	0	100000	USDJPY	0.055	1
3/7/16 2:30	113.633	3/7/16 3:10	113.6	0	1	-3300	0	100000	USDJPY	0.0626	1
3/7/16 3:10	113.6	3/7/16 3:40	113.631	0	-1	-3100	0	100000	USDJPY	0.0619	1
3/7/16 4:00	113.806	3/7/16 4:40	113.705	0	-1	10100	0	100000	USDJPY	0.066	1
3/7/16 5:20	113.633	3/7/16 5:45	113.669	0	-1	-3600	0	100000	USDJPY	0.0444	1
3/7/16 6:35	113.743	3/7/16 7:10	113.769	0	-1	-2600	0	100000	USDJPY	0.0398	1
3/7/16 7:10	113.769	3/7/16 7:15	113.707	0	1	-6200	0	100000	USDJPY	0.0363	1
3/7/16 8:40	113.649	3/7/16 9:05	113.693	0	-1	-4400	0	100000	USDJPY	0.0318	1
3/7/16 9:40	113.756	3/7/16 9:45	113.703	0	-1	5300	0	100000	USDJPY	0.0474	1
3/7/16 10:45	113.604	3/7/16 10:45	113.572	0	1	-3200	0	100000	USDJPY	0.0539	1
3/7/16 10:45	113.572	3/7/16 12:35	113.41	0	-1	16200	0	100000	USDJPY	0.0539	1
3/7/16 12:35	113.41	3/7/16 12:55	113.47	0	1	6000	0	100000	USDJPY	0.0507	1
3/7/16 13:25	113.522	3/7/16 14:10	113.519	0	-1	300	0	100000	USDJPY	0.0345	1
3/7/16 14:35	113.595	3/7/16 14:50	113.596	0	-1	-100	0	100000	USDJPY	0.0364	1
3/7/16 14:50	113.596	3/7/16 14:55	113.635	0	1	3900	0	100000	USDJPY	0.0355	1
3/7/16 14:55	113.635	3/7/16 15:15	113.586	0	-1	4900	0	100000	USDJPY	0.0386	1
3/7/16 16:00	113.464	3/7/16 16:10	113.605	0	1	14100	0	100000	USDJPY	0.0468	1
3/7/16 17:10	113.649	3/7/16 17:25	113.683	0	1	3400	0	100000	USDJPY	0.0634	1
3/7/16 17:25	113.683	3/7/16 17:50	113.613	0	-1	7000	0	100000	USDJPY	0.0606	1
3/7/16 18:05	113.511	3/7/16 18:45	113.599	0	1	8800	0	100000	USDJPY	0.0533	1
3/7/16 18:50	113.64	3/7/16 18:50	113.648	0	-1	-800	0	100000	USDJPY	0.052	1
3/7/16 18:50	113.648	3/7/16 19:05	113.602	0	1	-4600	0	100000	USDJPY	0.052	1
3/7/16 20:20	113.54	3/7/16 21:00	113.425	0	-1	11500	0	100000	USDJPY	0.0368	1
3/7/16 21:00	113.425	3/7/16 22:25	113.317	0	1	-10800	0	100000	USDJPY	0.0542	1
3/7/16 22:45	113.383	3/8/16 0:25	113.398	0	-1	-1720	0	100000	USDJPY	0.0422	1
3/8/16 0:40	113.347	3/8/16 1:10	113.327	0	1	-2000	0	100000	USDJPY	0.036	1
3/8/16 1:10	113.327	3/8/16 1:15	113.298	0	-1	2900	0	100000	USDJPY	0.0247	1
3/8/16 1:15	113.298	3/8/16 1:45	113.348	0	1	5000	0	100000	USDJPY	0.0264	1
3/8/16 2:00	113.4	3/8/16 2:10	113.363	0	-1	3700	0	100000	USDJPY	0.0337	1
3/8/16 2:20	113.289	3/8/16 2:35	113.111	0	-1	17800	0	100000	USDJPY	0.0588	1
3/8/16 2:35	113.111	3/8/16 3:30	113.104	0	1	-700	0	100000	USDJPY	0.0788	1
3/8/16 3:45	112.901	3/8/16 3:45	112.873	0	1	-2800	0	100000	USDJPY	0.081	1
3/8/16 3:45	112.873	3/8/16 4:05	112.874	0	-1	-100	0	100000	USDJPY	0.081	1

3/8/16 4:05	112.874	3/8/16 4:45	112.865	0	1	-900	0	10000	USDJPY	0.0809	1
3/8/16 5:45	113.04	3/8/16 7:40	113.096	0	-1	-5600	0	10000	USDJPY	0.0631	1
3/8/16 7:55	113.189	3/8/16 8:05	113.141	0	1	-4800	0	10000	USDJPY	0.0476	1
3/8/16 8:40	113.003	3/8/16 9:15	112.965	0	1	-3800	0	10000	USDJPY	0.0504	1
3/8/16 9:15	112.965	3/8/16 9:25	112.907	0	-1	5800	0	10000	USDJPY	0.0649	1
3/8/16 9:25	112.907	3/8/16 10:00	112.982	0	1	7500	0	10000	USDJPY	0.0649	1
3/8/16 11:35	113.025	3/8/16 12:05	112.946	0	-1	7900	0	10000	USDJPY	0.0596	1
3/8/16 12:25	112.888	3/8/16 12:30	112.854	0	-1	3400	0	10000	USDJPY	0.0441	1
3/8/16 12:30	112.854	3/8/16 12:40	112.849	0	1	-500	0	10000	USDJPY	0.0452	1
3/8/16 12:40	112.849	3/8/16 13:10	112.903	0	-1	-5400	0	10000	USDJPY	0.0419	1
3/8/16 13:15	112.947	3/8/16 13:30	112.913	0	-1	3400	0	10000	USDJPY	0.0482	1
3/8/16 14:10	113.067	3/8/16 14:10	113.089	0	-1	-2200	0	10000	USDJPY	0.0504	1
3/8/16 14:10	113.089	3/8/16 14:45	113.027	0	1	-6200	0	10000	USDJPY	0.0504	1
3/8/16 16:25	112.873	3/8/16 16:30	112.862	0	-1	1100	0	10000	USDJPY	0.0589	1
3/8/16 16:30	112.862	3/8/16 17:15	112.696	0	1	-16600	0	10000	USDJPY	0.0622	1
3/8/16 17:15	112.696	3/8/16 18:05	112.439	0	-1	25700	0	10000	USDJPY	0.0982	1
3/8/16 18:05	112.439	3/8/16 18:20	112.473	0	1	3400	0	10000	USDJPY	0.087	1
3/8/16 18:20	112.473	3/8/16 18:40	112.552	0	-1	-7900	0	10000	USDJPY	0.0852	1
3/8/16 19:10	112.479	3/8/16 19:15	112.557	0	-1	-7800	0	10000	USDJPY	0.0676	1
3/8/16 21:15	112.69	3/8/16 21:25	112.63	0	1	-6000	0	10000	USDJPY	0.054	1
3/8/16 22:10	112.541	3/8/16 22:30	112.58	0	-1	-3900	0	10000	USDJPY	0.052	1
3/8/16 23:20	112.632	3/8/16 23:50	112.606	0	-1	2600	0	10000	USDJPY	0.0415	1
3/9/16 1:00	112.655	3/9/16 1:00	112.66	0	-1	-500	0	10000	USDJPY	0.0195	1
3/9/16 1:00	112.66	3/9/16 1:40	112.698	0	1	3800	0	10000	USDJPY	0.0195	1
3/9/16 1:40	112.698	3/9/16 2:00	112.648	0	-1	5000	0	10000	USDJPY	0.0257	1
3/9/16 2:35	112.56	3/9/16 2:45	112.456	0	-1	10400	0	10000	USDJPY	0.0566	1
3/9/16 2:45	112.456	3/9/16 3:20	112.534	0	1	7800	0	10000	USDJPY	0.0626	1
3/9/16 4:50	112.585	3/9/16 5:20	112.645	0	-1	-6000	0	10000	USDJPY	0.0401	1
3/9/16 5:20	112.645	3/9/16 6:10	112.614	0	1	-3100	0	10000	USDJPY	0.0484	1
3/9/16 6:45	112.709	3/9/16 6:45	112.717	0	-1	-800	0	10000	USDJPY	0.0367	1
3/9/16 6:45	112.717	3/9/16 7:05	112.575	0	1	-14200	0	10000	USDJPY	0.0367	1
3/9/16 8:05	112.547	3/9/16 8:10	112.602	0	1	5500	0	10000	USDJPY	0.0413	1
3/9/16 8:50	112.529	3/9/16 9:40	112.548	0	-1	-1900	0	10000	USDJPY	0.0353	1
3/9/16 10:00	112.473	3/9/16 10:25	112.516	0	-1	-4300	0	10000	USDJPY	0.0521	1
3/9/16 10:40	112.626	3/9/16 11:00	112.507	0	-1	11900	0	10000	USDJPY	0.0752	1
3/9/16 12:00	112.451	3/9/16 12:15	112.31	0	-1	14100	0	10000	USDJPY	0.0685	1
3/9/16 12:15	112.31	3/9/16 13:10	112.35	0	1	4000	0	10000	USDJPY	0.0725	1
3/9/16 13:20	112.394	3/9/16 15:05	112.464	0	-1	-7000	0	10000	USDJPY	0.0447	1
3/9/16 15:15	112.552	3/9/16 15:20	112.659	0	1	10700	0	10000	USDJPY	0.0369	1
3/9/16 15:20	112.659	3/9/16 16:20	112.758	0	-1	-9900	0	10000	USDJPY	0.0495	1
3/9/16 16:20	112.758	3/9/16 16:50	112.946	0	1	18800	0	10000	USDJPY	0.0541	1
3/9/16 16:50	112.946	3/9/16 17:15	112.829	0	-1	11700	0	10000	USDJPY	0.0612	1
3/9/16 17:40	112.955	3/9/16 17:40	112.955	0	-1	0	0	10000	USDJPY	0.0709	1
3/9/16 17:40	112.955	3/9/16 18:00	112.93	0	1	-2500	0	10000	USDJPY	0.0709	1
3/9/16 19:30	113.073	3/9/16 19:45	113.079	0	1	600	0	10000	USDJPY	0.0441	1
3/9/16 19:45	113.079	3/9/16 20:05	113.089	0	-1	-1000	0	10000	USDJPY	0.0374	1
3/9/16 20:05	113.089	3/9/16 20:15	113.085	0	1	-400	0	10000	USDJPY	0.0319	1
3/9/16 20:15	113.085	3/9/16 20:25	113.052	0	-1	3300	0	10000	USDJPY	0.0354	1
3/9/16 20:40	113.111	3/9/16 20:50	113.135	0	1	2400	0	10000	USDJPY	0.0388	1
3/9/16 20:50	113.135	3/9/16 22:05	113.399	0	-1	-26400	0	10000	USDJPY	0.0373	1

3/9/16 22:05	113.399	3/9/16 22:15	113.277	0	1	-12200	0	100000	USDJPY	0.0428	1
3/9/16 22:35	113.35	3/9/16 23:15	113.426	0	1	7600	0	100000	USDJPY	0.0544	1
3/9/16 23:15	113.426	3/9/16 23:35	113.354	0	-1	7200	0	100000	USDJPY	0.0465	1
3/10/16 0:45	113.268	3/10/16 1:15	113.317	0	1	4900	0	100000	USDJPY	0.0269	1
3/10/16 1:50	113.259	3/10/16 1:55	113.246	0	-1	1300	0	100000	USDJPY	0.0281	1
3/10/16 1:55	113.246	3/10/16 2:10	113.277	0	1	3100	0	100000	USDJPY	0.0284	1
3/10/16 2:20	113.191	3/10/16 2:50	113.26	0	-1	-6900	0	100000	USDJPY	0.0419	1
3/10/16 3:05	113.312	3/10/16 4:45	113.557	0	-1	-24500	0	100000	USDJPY	0.0536	1
3/10/16 5:40	113.698	3/10/16 5:40	113.701	0	-1	-300	0	100000	USDJPY	0.0377	1
3/10/16 5:40	113.701	3/10/16 6:20	113.767	0	1	6600	0	100000	USDJPY	0.0377	1
3/10/16 6:20	113.767	3/10/16 6:20	113.791	0	-1	-2400	0	100000	USDJPY	0.0509	1
3/10/16 6:20	113.791	3/10/16 6:50	113.705	0	1	-8600	0	100000	USDJPY	0.0509	1
3/10/16 9:10	113.6	3/10/16 9:25	113.498	0	-1	10200	0	100000	USDJPY	0.0558	1
3/10/16 9:25	113.498	3/10/16 10:05	113.584	0	1	8600	0	100000	USDJPY	0.0634	1
3/10/16 10:10	113.511	3/10/16 10:30	113.585	0	-1	-7400	0	100000	USDJPY	0.0471	1
3/10/16 10:55	113.467	3/10/16 11:05	113.416	0	-1	5100	0	100000	USDJPY	0.051	1
3/10/16 11:05	113.416	3/10/16 11:25	113.41	0	1	-600	0	100000	USDJPY	0.0506	1
3/10/16 11:25	113.41	3/10/16 11:45	113.378	0	-1	3200	0	100000	USDJPY	0.0536	1
3/10/16 11:45	113.378	3/10/16 12:35	113.426	0	1	4800	0	100000	USDJPY	0.0573	1
3/10/16 12:50	113.481	3/10/16 14:10	113.642	0	-1	-16100	0	100000	USDJPY	0.0368	1
3/10/16 14:10	113.642	3/10/16 14:30	113.589	0	1	-5300	0	100000	USDJPY	0.0333	1
3/10/16 14:55	113.898	3/10/16 14:55	113.924	0	-1	-2600	0	100000	USDJPY	0.0834	1
3/10/16 14:55	113.924	3/10/16 15:30	114.195	0	1	27100	0	100000	USDJPY	0.0834	1
3/10/16 15:30	114.195	3/10/16 16:00	113.774	0	-1	42100	0	100000	USDJPY	0.1493	1
3/10/16 16:20	113.684	3/10/16 17:00	113.893	0	1	20900	0	100000	USDJPY	0.2181	1
3/10/16 17:05	114.107	3/10/16 17:15	113.85	0	-1	25700	0	100000	USDJPY	0.207	1
3/10/16 17:40	113.581	3/10/16 18:30	113.16	0	-1	42100	0	100000	USDJPY	0.1751	1
3/10/16 18:30	113.16	3/10/16 18:40	113.004	0	-1	15600	0	100000	USDJPY	0.1926	1
3/10/16 18:40	113.004	3/10/16 19:20	113.041	0	1	3700	0	100000	USDJPY	0.1945	1
3/10/16 19:20	113.041	3/10/16 19:30	112.87	0	-1	17100	0	100000	USDJPY	0.152	1
3/10/16 19:30	112.87	3/10/16 19:40	112.836	0	1	-3400	0	100000	USDJPY	0.1311	1
3/10/16 19:40	112.836	3/10/16 19:50	112.63	0	-1	20600	0	100000	USDJPY	0.1263	1
3/10/16 19:50	112.63	3/10/16 20:45	112.876	0	1	24600	0	100000	USDJPY	0.125	1
3/10/16 21:40	112.941	3/10/16 22:50	113.213	0	-1	-27200	0	100000	USDJPY	0.061	1
3/10/16 22:50	113.213	3/10/16 23:10	113.147	0	1	-6600	0	100000	USDJPY	0.0671	1
3/11/16 0:05	113.137	3/11/16 0:10	113.141	0	-1	-400	0	100000	USDJPY	0.0371	1
3/11/16 1:20	113.076	3/11/16 2:10	112.989	0	1	-8700	0	100000	USDJPY	0.0449	1
3/11/16 2:35	113.229	3/11/16 3:00	113.268	0	-1	-3900	0	100000	USDJPY	0.1025	1
3/11/16 3:00	113.268	3/11/16 3:00	113.268	0	1	0	0	100000	USDJPY	0.0904	1
3/11/16 3:00	113.268	3/11/16 3:20	113.137	0	-1	13100	0	100000	USDJPY	0.0904	1
3/11/16 4:05	113.278	3/11/16 4:30	113.156	0	-1	12200	0	100000	USDJPY	0.0849	1
3/11/16 5:30	113.2	3/11/16 5:35	113.268	0	1	6800	0	100000	USDJPY	0.0446	1
3/11/16 5:35	113.268	3/11/16 6:25	113.452	0	-1	-18400	0	100000	USDJPY	0.0483	1
3/11/16 6:25	113.452	3/11/16 6:30	113.508	0	1	5600	0	100000	USDJPY	0.065	1
3/11/16 6:30	113.508	3/11/16 7:15	113.46	0	-1	4800	0	100000	USDJPY	0.0636	1

3/11/16 8:35	113.5	3/11/16 8:45	113.52	0	1	2000	0	100000	USDJPY	0.0477	1
3/11/16 8:45	113.52	3/11/16 9:10	113.468	0	-1	5200	0	100000	USDJPY	0.0442	1
3/11/16 9:15	113.553	3/11/16 9:20	113.638	0	1	8500	0	100000	USDJPY	0.056	1
3/11/16 9:20	113.638	3/11/16 9:55	113.625	0	-1	1300	0	100000	USDJPY	0.0663	1
3/11/16 10:05	113.769	3/11/16 10:10	113.751	0	1	-1800	0	100000	USDJPY	0.0796	1
3/11/16 10:10	113.751	3/11/16 10:50	113.733	0	-1	1800	0	100000	USDJPY	0.0802	1
3/11/16 11:45	113.835	3/11/16 12:50	113.828	0	1	-700	0	100000	USDJPY	0.0608	1
3/11/16 15:05	113.813	3/11/16 15:20	113.75	0	-1	6300	0	100000	USDJPY	0.0347	1
3/11/16 15:25	113.693	3/11/16 15:35	113.609	0	-1	8400	0	100000	USDJPY	0.0464	1
3/11/16 15:35	113.609	3/11/16 16:10	113.655	0	1	4600	0	100000	USDJPY	0.0568	1
3/11/16 16:30	113.55	3/11/16 16:40	113.651	0	-1	-10100	0	100000	USDJPY	0.072	1
3/11/16 17:05	113.435	3/11/16 17:45	113.483	0	1	4800	0	100000	USDJPY	0.0815	1
3/11/16 17:55	113.571	3/11/16 18:10	113.485	0	-1	8600	0	100000	USDJPY	0.0841	1
3/11/16 18:30	113.639	3/11/16 20:10	113.688	0	-1	-4900	0	100000	USDJPY	0.0782	1
3/11/16 21:25	113.725	3/11/16 21:25	113.731	0	-1	-600	0	100000	USDJPY	0.0302	1
3/11/16 21:25	113.731	3/11/16 21:45	113.711	0	1	-2000	0	100000	USDJPY	0.0302	1
3/11/16 22:25	113.771	3/11/16 22:25	113.776	0	-1	-500	0	100000	USDJPY	0.0322	1
3/11/16 22:25	113.776	3/11/16 22:55	113.734	0	1	-4200	0	100000	USDJPY	0.0322	1
3/11/16 23:05	113.806	3/11/16 23:15	113.763	0	1	-4300	0	100000	USDJPY	0.0376	1
3/14/16 0:10	113.902	3/14/16 1:10	113.854	0	-1	4800	0	100000	USDJPY	0.032	1
3/14/16 1:35	113.783	3/14/16 2:50	113.704	0	1	-7900	0	100000	USDJPY	0.0392	1
3/14/16 2:55	113.654	3/14/16 3:00	113.748	0	-1	-9400	0	100000	USDJPY	0.041	1
3/14/16 3:15	113.809	3/14/16 3:35	113.727	0	-1	8200	0	100000	USDJPY	0.0533	1
3/14/16 4:00	113.86	3/14/16 4:00	113.868	0	-1	-800	0	100000	USDJPY	0.0454	1
3/14/16 4:00	113.868	3/14/16 4:20	113.903	0	1	3500	0	100000	USDJPY	0.0454	1
3/14/16 4:20	113.903	3/14/16 5:10	113.895	0	-1	800	0	100000	USDJPY	0.0493	1
3/14/16 6:10	113.86	3/14/16 7:10	113.85	0	1	-1000	0	100000	USDJPY	0.0314	1
3/14/16 7:25	113.911	3/14/16 7:40	113.831	0	-1	8000	0	100000	USDJPY	0.0367	1
3/14/16 7:40	113.822	3/14/16 7:50	113.77	0	-1	5200	0	100000	USDJPY	0.0398	1
3/14/16 7:50	113.77	3/14/16 8:25	113.761	0	1	-900	0	100000	USDJPY	0.0423	1
3/14/16 8:25	113.761	3/14/16 9:00	113.783	0	-1	-2200	0	100000	USDJPY	0.0433	1
3/14/16 9:25	113.749	3/14/16 9:50	113.762	0	-1	-1300	0	100000	USDJPY	0.0427	1
3/14/16 10:05	113.844	3/14/16 10:45	113.808	0	-1	3600	0	100000	USDJPY	0.0448	1
3/14/16 11:05	113.715	3/14/16 12:00	113.625	0	-1	9000	0	100000	USDJPY	0.0535	1
3/14/16 12:00	113.625	3/14/16 12:50	113.61	0	1	-1500	0	100000	USDJPY	0.0399	1
3/14/16 13:35	113.695	3/14/16 13:50	113.63	0	-1	6500	0	100000	USDJPY	0.0513	1
3/14/16 14:20	113.71	3/14/16 14:40	113.651	0	1	-5900	0	100000	USDJPY	0.0511	1
3/14/16 15:05	113.721	3/14/16 15:10	113.747	0	1	2600	0	100000	USDJPY	0.0383	1
3/14/16 15:10	113.747	3/14/16 15:30	113.686	0	-1	6100	0	100000	USDJPY	0.0409	1
3/14/16 16:00	113.59	3/14/16 16:35	113.667	0	1	7700	0	100000	USDJPY	0.0439	1
3/14/16 16:55	113.598	3/14/16 17:10	113.658	0	-1	-6000	0	100000	USDJPY	0.0451	1
3/14/16 17:50	113.715	3/14/16 18:05	113.747	0	1	3200	0	100000	USDJPY	0.0498	1
3/14/16 18:05	113.747	3/14/16 18:30	113.778	0	-1	-3100	0	100000	USDJPY	0.0468	1
3/14/16 18:30	113.778	3/14/16 18:50	113.72	0	1	-5800	0	100000	USDJPY	0.0477	1
3/14/16 19:05	113.59	3/14/16 19:45	113.665	0	1	7500	0	100000	USDJPY	0.0512	1
3/14/16 20:50	113.728	3/14/16 20:55	113.726	0	1	-200	0	100000	USDJPY	0.033	1
3/14/16 20:55	113.726	3/14/16 22:10	113.784	0	-1	-5800	0	100000	USDJPY	0.0312	1
3/14/16 22:45	113.855	3/14/16 22:45	113.861	0	-1	-600	0	100000	USDJPY	0.0239	1
3/14/16 22:45	113.861	3/14/16 23:05	113.806	0	1	-5500	0	100000	USDJPY	0.0239	1
3/15/16 1:00	113.834	3/15/16 1:00	113.834	0	-1	0	0	100000	USDJPY	0.0267	1
3/15/16 1:00	113.834	3/15/16 1:05	113.767	0	1	-6700	0	100000	USDJPY	0.0267	1

3/18/16 3:45	111.071	3/18/16 4:40	110.841	0	1	-23000	0	100000	USDJPY	0.0951	1
3/18/16 4:40	110.841	3/18/16 4:55	111.133	0	-1	-29200	0	100000	USDJPY	0.1074	1
3/18/16 5:00	111.139	3/18/16 6:20	111.236	0	-1	-9700	0	100000	USDJPY	0.1254	1
3/18/16 7:25	111.351	3/18/16 7:25	111.353	0	-1	-200	0	100000	USDJPY	0.0564	1
3/18/16 7:25	111.353	3/18/16 8:25	111.3	0	1	-5300	0	100000	USDJPY	0.0564	1
3/18/16 8:35	111.425	3/18/16 8:40	111.454	0	1	2900	0	100000	USDJPY	0.0475	1
3/18/16 8:40	111.454	3/18/16 9:15	111.426	0	-1	2800	0	100000	USDJPY	0.0494	1
3/18/16 10:05	111.124	3/18/16 10:05	111.114	0	1	-1000	0	100000	USDJPY	0.0774	1
3/18/16 10:05	111.114	3/18/16 10:15	111.271	0	-1	-15700	0	100000	USDJPY	0.0774	1
3/18/16 11:40	111.221	3/18/16 11:45	111.315	0	-1	-9400	0	100000	USDJPY	0.0725	1
3/18/16 12:00	111.212	3/18/16 12:10	111.288	0	-1	-7600	0	100000	USDJPY	0.085	1
3/18/16 13:20	111.342	3/18/16 13:20	111.342	0	-1	0	0	100000	USDJPY	0.0416	1
3/18/16 13:20	111.342	3/18/16 14:00	111.423	0	1	8100	0	100000	USDJPY	0.0416	1
3/18/16 14:00	111.423	3/18/16 14:25	111.463	0	-1	-4000	0	100000	USDJPY	0.0385	1
3/18/16 14:25	111.463	3/18/16 14:45	111.394	0	1	-6900	0	100000	USDJPY	0.0377	1
3/18/16 15:15	111.468	3/18/16 15:20	111.504	0	1	3600	0	100000	USDJPY	0.0365	1
3/18/16 15:20	111.504	3/18/16 15:40	111.516	0	-1	-1200	0	100000	USDJPY	0.036	1
3/18/16 15:40	111.516	3/18/16 15:45	111.474	0	1	-4200	0	100000	USDJPY	0.0401	1
3/18/16 15:55	111.522	3/18/16 16:40	111.586	0	1	6400	0	100000	USDJPY	0.0407	1
3/18/16 16:40	111.586	3/18/16 16:50	111.507	0	-1	7900	0	100000	USDJPY	0.0444	1
3/18/16 18:40	111.502	3/18/16 19:05	111.387	0	-1	11500	0	100000	USDJPY	0.0565	1
3/18/16 19:05	111.382	3/18/16 19:20	111.437	0	-1	-5500	0	100000	USDJPY	0.0496	1
3/18/16 19:35	111.517	3/18/16 19:35	111.528	0	-1	-1100	0	100000	USDJPY	0.0488	1
3/18/16 19:35	111.528	3/18/16 20:05	111.478	0	1	-5000	0	100000	USDJPY	0.0488	1
3/18/16 20:10	111.525	3/18/16 20:25	111.492	0	1	-3300	0	100000	USDJPY	0.0382	1
3/18/16 21:05	111.566	3/18/16 21:05	111.57	0	-1	-400	0	100000	USDJPY	0.0396	1
3/18/16 21:05	111.57	3/18/16 21:20	111.524	0	1	-4600	0	100000	USDJPY	0.0396	1
3/18/16 22:05	111.606	3/18/16 23:05	111.662	0	-1	-5600	0	100000	USDJPY	0.0281	1
3/18/16 23:10	111.549	3/21/16 0:30	111.563	0	1	1720	0	100000	USDJPY	0.0422	1
3/21/16 1:10	111.424	3/21/16 1:10	111.385	0	1	-3900	0	100000	USDJPY	0.0339	1
3/21/16 1:10	111.385	3/21/16 1:50	111.472	0	-1	-8700	0	100000	USDJPY	0.0339	1
3/21/16 2:10	111.532	3/21/16 2:30	111.471	0	-1	6100	0	100000	USDJPY	0.0325	1
3/21/16 2:30	111.462	3/21/16 2:45	111.487	0	-1	-2500	0	100000	USDJPY	0.0263	1
3/21/16 3:15	111.371	3/21/16 3:30	111.363	0	1	-800	0	100000	USDJPY	0.0549	1
3/21/16 3:30	111.363	3/21/16 3:50	111.428	0	-1	-6500	0	100000	USDJPY	0.056	1
3/21/16 4:00	111.337	3/21/16 4:15	111.395	0	-1	-5800	0	100000	USDJPY	0.0578	1
3/21/16 4:35	111.302	3/21/16 4:40	111.279	0	-1	2300	0	100000	USDJPY	0.0612	1
3/21/16 4:40	111.279	3/21/16 5:05	111.331	0	1	5200	0	100000	USDJPY	0.0594	1
3/21/16 7:15	111.375	3/21/16 7:45	111.437	0	-1	-6200	0	100000	USDJPY	0.0223	1
3/21/16 7:45	111.437	3/21/16 8:25	111.52	0	1	8300	0	100000	USDJPY	0.0336	1
3/21/16 8:25	111.52	3/21/16 8:50	111.446	0	-1	7400	0	100000	USDJPY	0.0312	1
3/21/16 10:30	111.386	3/21/16 11:05	111.416	0	1	3000	0	100000	USDJPY	0.0383	1
3/21/16 11:25	111.474	3/21/16 11:30	111.43	0	-1	4400	0	100000	USDJPY	0.0489	1
3/21/16 12:40	111.489	3/21/16 12:45	111.512	0	1	2300	0	100000	USDJPY	0.0469	1

3/21/16 12:45	111.512	3/21/16 13:30	111.499	0	-1	1300	0	100000	USDJPY	0.0499	1
3/21/16 14:45	111.515	3/21/16 15:05	111.523	0	1	800	0	100000	USDJPY	0.0305	1
3/21/16 15:05	111.523	3/21/16 15:05	111.533	0	-1	-1000	0	100000	USDJPY	0.0277	1
3/21/16 15:05	111.533	3/21/16 15:35	111.486	0	1	-4700	0	100000	USDJPY	0.0277	1
3/21/16 16:00	111.579	3/21/16 16:00	111.622	0	-1	-4300	0	100000	USDJPY	0.0453	1
3/21/16 16:00	111.622	3/21/16 16:40	111.816	0	1	19400	0	100000	USDJPY	0.0453	1
3/21/16 16:40	111.816	3/21/16 17:20	111.705	0	-1	11100	0	100000	USDJPY	0.0771	1
3/21/16 19:10	111.62	3/21/16 19:35	111.659	0	1	3900	0	100000	USDJPY	0.0473	1
3/21/16 20:05	111.724	3/21/16 21:15	111.753	0	-1	-2900	0	100000	USDJPY	0.0395	1
3/21/16 21:40	111.838	3/21/16 21:40	111.847	0	-1	-900	0	100000	USDJPY	0.0332	1
3/21/16 21:40	111.847	3/21/16 22:20	111.916	0	1	6900	0	100000	USDJPY	0.0332	1
3/21/16 22:20	111.916	3/21/16 22:30	111.84	0	-1	7600	0	100000	USDJPY	0.0333	1
3/21/16 22:55	111.886	3/21/16 23:15	111.907	0	1	2100	0	100000	USDJPY	0.0299	1
3/21/16 23:15	111.907	3/21/16 23:35	111.875	0	-1	3200	0	100000	USDJPY	0.0267	1
3/21/16 23:55	111.936	3/21/16 23:55	111.937	0	-1	-100	0	100000	USDJPY	0.0224	1
3/21/16 23:55	111.937	3/22/16 0:50	111.92	0	1	-1430	0	100000	USDJPY	0.0224	1
3/22/16 1:45	112.103	3/22/16 1:45	112.106	0	-1	-300	0	100000	USDJPY	0.0401	1
3/22/16 1:45	112.106	3/22/16 2:30	112.07	0	1	-3600	0	100000	USDJPY	0.0401	1
3/22/16 3:05	112.147	3/22/16 3:35	112.126	0	1	-2100	0	100000	USDJPY	0.0427	1
3/22/16 4:00	111.932	3/22/16 4:35	111.981	0	1	4900	0	100000	USDJPY	0.0568	1
3/22/16 4:45	112.102	3/22/16 5:05	112.096	0	-1	600	0	100000	USDJPY	0.0749	1
3/22/16 5:05	112.096	3/22/16 5:20	112.149	0	1	5300	0	100000	USDJPY	0.0575	1
3/22/16 5:20	112.149	3/22/16 5:35	112.062	0	-1	8700	0	100000	USDJPY	0.0529	1
3/22/16 6:20	111.942	3/22/16 7:25	111.943	0	1	100	0	100000	USDJPY	0.0347	1
3/22/16 8:10	112.068	3/22/16 8:50	112.02	0	-1	4800	0	100000	USDJPY	0.048	1
3/22/16 9:10	112.093	3/22/16 9:15	112.139	0	1	4600	0	100000	USDJPY	0.0393	1
3/22/16 9:15	112.139	3/22/16 9:30	112.075	0	-1	6400	0	100000	USDJPY	0.0407	1
3/22/16 10:15	112.136	3/22/16 10:25	111.987	0	1	-14900	0	100000	USDJPY	0.0522	1
3/22/16 10:35	111.905	3/22/16 11:25	111.406	0	1	-49900	0	100000	USDJPY	0.0754	1
3/22/16 12:20	111.71	3/22/16 13:05	111.709	0	-1	100	0	100000	USDJPY	0.0747	1
3/22/16 13:25	111.644	3/22/16 13:35	111.557	0	-1	8700	0	100000	USDJPY	0.0697	1
3/22/16 13:35	111.557	3/22/16 14:05	111.646	0	1	8900	0	100000	USDJPY	0.0622	1
3/22/16 14:40	111.774	3/22/16 15:00	111.68	0	-1	9400	0	100000	USDJPY	0.0549	1
3/22/16 16:20	111.603	3/22/16 16:40	111.672	0	-1	-6900	0	100000	USDJPY	0.0624	1
3/22/16 16:55	111.57	3/22/16 17:05	111.679	0	-1	-10900	0	100000	USDJPY	0.0729	1
3/22/16 18:20	111.771	3/22/16 18:20	111.773	0	-1	-200	0	100000	USDJPY	0.0496	1
3/22/16 18:20	111.773	3/22/16 18:45	111.806	0	1	3300	0	100000	USDJPY	0.0496	1
3/22/16 18:45	111.806	3/22/16 18:45	111.825	0	-1	-1900	0	100000	USDJPY	0.0439	1
3/22/16 18:45	111.825	3/22/16 18:55	111.744	0	1	-8100	0	100000	USDJPY	0.0439	1
3/22/16 19:05	111.806	3/22/16 19:25	111.889	0	1	8300	0	100000	USDJPY	0.0514	1
3/22/16 19:25	111.889	3/22/16 20:50	112.388	0	-1	-49900	0	100000	USDJPY	0.0529	1
3/22/16 21:10	112.425	3/22/16 22:00	112.365	0	-1	6000	0	100000	USDJPY	0.0804	1
3/22/16 23:50	112.348	3/22/16 23:50	112.349	0	-1	-100	0	100000	USDJPY	0.0218	1
3/22/16 23:50	112.349	3/23/16 0:10	112.307	0	1	-3660	0	100000	USDJPY	0.0218	1
3/23/16 0:45	112.386	3/23/16 0:50	112.38	0	1	-600	0	100000	USDJPY	0.0501	1
3/23/16 0:50	112.38	3/23/16 1:10	112.357	0	-1	2300	0	100000	USDJPY	0.0498	1
3/23/16 2:10	112.277	3/23/16 3:05	112.249	0	1	-2800	0	100000	USDJPY	0.0259	1
3/23/16 3:10	112.359	3/23/16 3:30	112.273	0	-1	8600	0	100000	USDJPY	0.0418	1
3/23/16 3:40	112.202	3/23/16 4:25	112.225	0	-1	-2300	0	100000	USDJPY	0.058	1
3/23/16 4:40	112.351	3/23/16 5:05	112.281	0	-1	7000	0	100000	USDJPY	0.0591	1
3/23/16 7:05	112.333	3/23/16 7:10	112.379	0	1	4600	0	100000	USDJPY	0.0352	1

3/28/16 16:30	113.3	3/28/16 16:35	113.267	0	-1	3300	0	100000	USDJPY	0.0447	1
3/28/16 16:35	113.267	3/28/16 17:10	113.319	0	1	5200	0	100000	USDJPY	0.0336	1
3/28/16 19:40	113.323	3/28/16 20:25	113.317	0	-1	600	0	100000	USDJPY	0.0253	1
3/28/16 21:35	113.262	3/28/16 22:10	113.298	0	1	3600	0	100000	USDJPY	0.028	1
3/28/16 22:25	113.348	3/28/16 22:50	113.38	0	-1	-3200	0	100000	USDJPY	0.0303	1
3/28/16 22:50	113.38	3/28/16 23:10	113.418	0	1	3800	0	100000	USDJPY	0.0298	1
3/28/16 23:10	113.418	3/28/16 23:45	113.445	0	-1	-2700	0	100000	USDJPY	0.0333	1
3/28/16 23:45	113.445	3/28/16 23:55	113.463	0	1	1800	0	100000	USDJPY	0.0265	1
3/28/16 23:55	113.463	3/29/16 0:10	113.416	0	-1	-680	0	100000	USDJPY	0.0213	1
3/29/16 0:15	113.465	3/29/16 0:30	113.423	0	1	-4200	0	100000	USDJPY	0.0244	1
3/29/16 1:00	113.361	3/29/16 1:10	113.425	0	1	6400	0	100000	USDJPY	0.0227	1
3/29/16 2:15	113.39	3/29/16 2:40	113.441	0	1	5100	0	100000	USDJPY	0.014	1
3/29/16 3:00	113.373	3/29/16 3:20	113.396	0	-1	-2300	0	100000	USDJPY	0.03	1
3/29/16 3:40	113.318	3/29/16 4:00	113.258	0	-1	6000	0	100000	USDJPY	0.0478	1
3/29/16 4:00	113.258	3/29/16 4:05	113.355	0	1	9700	0	100000	USDJPY	0.0545	1
3/29/16 4:25	113.567	3/29/16 5:40	113.652	0	-1	-8500	0	100000	USDJPY	0.0758	1
3/29/16 5:40	113.652	3/29/16 6:05	113.566	0	1	-8600	0	100000	USDJPY	0.0471	1
3/29/16 6:45	113.458	3/29/16 7:05	113.522	0	1	6400	0	100000	USDJPY	0.0431	1
3/29/16 7:20	113.607	3/29/16 8:00	113.579	0	-1	2800	0	100000	USDJPY	0.0449	1
3/29/16 10:10	113.666	3/29/16 10:30	113.692	0	-1	-2600	0	100000	USDJPY	0.0436	1
3/29/16 10:30	113.692	3/29/16 10:35	113.706	0	1	1400	0	100000	USDJPY	0.0481	1
3/29/16 10:35	113.706	3/29/16 11:10	113.609	0	-1	9700	0	100000	USDJPY	0.0495	1
3/29/16 11:55	113.721	3/29/16 12:30	113.748	0	1	2700	0	100000	USDJPY	0.0425	1
3/29/16 12:30	113.748	3/29/16 12:35	113.655	0	-1	9300	0	100000	USDJPY	0.041	1
3/29/16 12:55	113.524	3/29/16 13:25	113.604	0	1	8000	0	100000	USDJPY	0.062	1
3/29/16 14:20	113.554	3/29/16 14:35	113.598	0	-1	-4400	0	100000	USDJPY	0.0529	1
3/29/16 15:30	113.526	3/29/16 15:35	113.5	0	-1	2600	0	100000	USDJPY	0.0353	1
3/29/16 15:35	113.5	3/29/16 16:05	113.415	0	1	-8500	0	100000	USDJPY	0.0334	1
3/29/16 16:05	113.415	3/29/16 16:35	113.473	0	-1	-5800	0	100000	USDJPY	0.0468	1
3/29/16 16:40	113.406	3/29/16 17:10	113.435	0	-1	-2900	0	100000	USDJPY	0.0575	1
3/29/16 17:35	113.322	3/29/16 17:35	113.316	0	1	-600	0	100000	USDJPY	0.0553	1
3/29/16 17:35	113.316	3/29/16 18:05	113.394	0	-1	-7800	0	100000	USDJPY	0.0553	1
3/29/16 19:30	113.032	3/29/16 20:30	112.795	0	1	-23700	0	100000	USDJPY	0.0989	1
3/29/16 20:30	112.795	3/29/16 21:15	112.882	0	-1	-8700	0	100000	USDJPY	0.094	1
3/29/16 21:55	112.775	3/29/16 22:25	112.782	0	-1	-700	0	100000	USDJPY	0.0575	1
3/29/16 22:35	112.724	3/29/16 22:50	112.62	0	-1	10400	0	100000	USDJPY	0.0397	1
3/29/16 22:50	112.62	3/29/16 23:25	112.699	0	1	7900	0	100000	USDJPY	0.0406	1
3/29/16 23:59	112.768	3/30/16 0:10	112.659	0	-1	9300	0	100000	USDJPY	0.028	1
3/30/16 1:30	112.767	3/30/16 2:10	112.725	0	-1	4200	0	100000	USDJPY	0.0471	1
3/30/16 3:05	112.656	3/30/16 3:10	112.564	0	-1	9200	0	100000	USDJPY	0.0363	1
3/30/16 3:10	112.564	3/30/16 3:55	112.537	0	1	-2700	0	100000	USDJPY	0.0471	1
3/30/16 5:30	112.462	3/30/16 6:30	112.512	0	1	5000	0	100000	USDJPY	0.0471	1
3/30/16 8:10	112.419	3/30/16 8:20	112.269	0	-1	15000	0	100000	USDJPY	0.0391	1
3/30/16 8:20	112.269	3/30/16 9:20	112.417	0	1	14800	0	100000	USDJPY	0.0585	1

3/30/16 9:20	112.417	3/30/16 9:40	112.321	0	-1	9600	0	100000	USDJPY	0.0716	1
3/30/16 10:30	112.189	3/30/16 10:35	112.163	0	-1	2600	0	100000	USDJPY	0.0689	1
3/30/16 10:35	112.163	3/30/16 11:40	112.148	0	1	-1500	0	100000	USDJPY	0.0704	1
3/30/16 12:20	112.256	3/30/16 13:10	112.33	0	-1	-7400	0	100000	USDJPY	0.05	1
3/30/16 13:10	112.33	3/30/16 13:20	112.36	0	1	3000	0	100000	USDJPY	0.0454	1
3/30/16 13:20	112.36	3/30/16 13:35	112.35	0	-1	1000	0	100000	USDJPY	0.0444	1
3/30/16 13:35	112.35	3/30/16 13:40	112.376	0	1	2600	0	100000	USDJPY	0.0346	1
3/30/16 13:40	112.376	3/30/16 13:50	112.318	0	-1	5800	0	100000	USDJPY	0.0337	1
3/30/16 14:50	112.355	3/30/16 14:55	112.394	0	1	3900	0	100000	USDJPY	0.0502	1
3/30/16 14:55	112.394	3/30/16 15:10	112.423	0	-1	-2900	0	100000	USDJPY	0.0551	1
3/30/16 15:10	112.423	3/30/16 15:30	112.553	0	1	13000	0	100000	USDJPY	0.0566	1
3/30/16 15:30	112.553	3/30/16 15:30	112.585	0	-1	-3200	0	100000	USDJPY	0.0777	1
3/30/16 15:30	112.585	3/30/16 17:05	112.534	0	1	-5100	0	100000	USDJPY	0.0777	1
3/30/16 17:15	112.477	3/30/16 17:55	112.5	0	1	2300	0	100000	USDJPY	0.0486	1
3/30/16 18:05	112.418	3/30/16 18:15	112.513	0	-1	-9500	0	100000	USDJPY	0.0764	1
3/30/16 18:55	112.612	3/30/16 18:55	112.619	0	-1	-700	0	100000	USDJPY	0.0688	1
3/30/16 18:55	112.619	3/30/16 19:15	112.558	0	1	-6100	0	100000	USDJPY	0.0688	1
3/30/16 21:20	112.481	3/30/16 21:55	112.411	0	-1	7000	0	100000	USDJPY	0.0345	1
3/30/16 21:55	112.411	3/30/16 22:15	112.468	0	1	5700	0	100000	USDJPY	0.0315	1
3/30/16 22:25	112.424	3/30/16 22:55	112.435	0	-1	-1100	0	100000	USDJPY	0.0303	1
3/30/16 23:45	112.406	3/31/16 0:05	112.394	0	-1	150	0	100000	USDJPY	0.0192	1
3/31/16 1:20	112.47	3/31/16 1:40	112.484	0	-1	-1400	0	100000	USDJPY	0.0351	1
3/31/16 1:40	112.484	3/31/16 1:50	112.496	0	1	1200	0	100000	USDJPY	0.027	1
3/31/16 1:50	112.496	3/31/16 2:05	112.455	0	-1	4100	0	100000	USDJPY	0.0228	1
3/31/16 2:25	112.405	3/31/16 2:50	112.421	0	1	1600	0	100000	USDJPY	0.0199	1
3/31/16 3:55	112.485	3/31/16 4:25	112.458	0	-1	2700	0	100000	USDJPY	0.0873	1
3/31/16 5:10	112.315	3/31/16 5:40	112.403	0	1	8800	0	100000	USDJPY	0.0604	1
3/31/16 5:50	112.462	3/31/16 6:05	112.398	0	-1	6400	0	100000	USDJPY	0.0507	1
3/31/16 6:15	112.354	3/31/16 6:50	112.414	0	-1	-6000	0	100000	USDJPY	0.0497	1
3/31/16 7:20	112.319	3/31/16 7:55	112.217	0	-1	10200	0	100000	USDJPY	0.0443	1
3/31/16 7:55	112.217	3/31/16 8:15	112.285	0	1	6800	0	100000	USDJPY	0.044	1
3/31/16 8:25	112.365	3/31/16 8:50	112.314	0	-1	5100	0	100000	USDJPY	0.0541	1
3/31/16 9:00	112.215	3/31/16 9:20	112.309	0	-1	-9400	0	100000	USDJPY	0.0463	1
3/31/16 10:00	112.422	3/31/16 10:45	112.356	0	-1	6600	0	100000	USDJPY	0.0543	1
3/31/16 13:05	112.446	3/31/16 13:25	112.392	0	-1	5400	0	100000	USDJPY	0.0467	1
3/31/16 14:20	112.299	3/31/16 14:50	112.226	0	-1	7300	0	100000	USDJPY	0.0369	1
3/31/16 14:50	112.226	3/31/16 15:05	112.301	0	1	7500	0	100000	USDJPY	0.0412	1
3/31/16 15:25	112.348	3/31/16 15:35	112.295	0	-1	5300	0	100000	USDJPY	0.0464	1
3/31/16 15:40	112.263	3/31/16 16:20	112.122	0	-1	14100	0	100000	USDJPY	0.0474	1
3/31/16 16:20	112.122	3/31/16 16:40	112.117	0	1	-500	0	100000	USDJPY	0.0547	1
3/31/16 16:40	112.117	3/31/16 16:55	112.256	0	-1	-13900	0	100000	USDJPY	0.0577	1
3/31/16 17:25	112.417	3/31/16 18:05	112.381	0	-1	3600	0	100000	USDJPY	0.0777	1
3/31/16 19:10	112.462	3/31/16 19:10	112.462	0	-1	0	0	100000	USDJPY	0.0392	1
3/31/16 19:10	112.462	3/31/16 19:25	112.493	0	1	3100	0	100000	USDJPY	0.0392	1
3/31/16 19:25	112.493	3/31/16 20:30	112.533	0	-1	-4000	0	100000	USDJPY	0.0385	1
3/31/16 20:30	112.533	3/31/16 21:10	112.479	0	1	-5400	0	100000	USDJPY	0.0283	1
3/31/16 22:40	112.538	3/31/16 23:15	112.522	0	1	-1600	0	100000	USDJPY	0.0353	1
3/31/16 23:35	112.561	3/31/16 23:45	112.568	0	1	700	0	100000	USDJPY	0.0212	1
3/31/16 23:45	112.568	4/1/16 0:20	112.56	0	-1	-130	0	100000	USDJPY	0.0214	1
4/1/16 2:10	112.541	4/1/16 2:30	112.509	0	-1	3200	0	100000	USDJPY	0.0152	1
4/1/16 2:30	112.5	4/1/16 2:50	112.526	0	-1	-2600	0	100000	USDJPY	0.0203	1

4/1/16 3:10	112.407	4/1/16 3:10	112.4	0	1	-700	0	10000	USDJPY	0.0482	1
4/1/16 3:10	112.4	4/1/16 3:50	112.425	0	-1	-2500	0	10000	USDJPY	0.0482	1
4/1/16 3:55	112.322	4/1/16 4:25	112.373	0	-1	-5100	0	10000	USDJPY	0.0754	1
4/1/16 4:35	112.191	4/1/16 5:35	112.205	0	-1	-1400	0	10000	USDJPY	0.0817	1
4/1/16 7:00	112.268	4/1/16 7:40	112.25	0	-1	1800	0	10000	USDJPY	0.0432	1
4/1/16 8:00	112.176	4/1/16 8:10	112.274	0	1	9800	0	10000	USDJPY	0.0445	1
4/1/16 8:20	112.139	4/1/16 8:35	112.227	0	-1	-8800	0	10000	USDJPY	0.0577	1
4/1/16 9:15	112.253	4/1/16 9:35	112.205	0	-1	4800	0	10000	USDJPY	0.0582	1
4/1/16 10:00	112.331	4/1/16 10:00	112.341	0	-1	-1000	0	10000	USDJPY	0.0549	1
4/1/16 10:00	112.341	4/1/16 10:25	112.26	0	1	-8100	0	10000	USDJPY	0.0549	1
4/1/16 11:50	112.35	4/1/16 11:55	112.387	0	1	3700	0	10000	USDJPY	0.0389	1
4/1/16 11:55	112.387	4/1/16 12:10	112.327	0	-1	6000	0	10000	USDJPY	0.0421	1
4/1/16 13:40	112.178	4/1/16 15:40	112.268	0	-1	-9000	0	10000	USDJPY	0.0388	1
4/1/16 16:15	111.868	4/1/16 16:25	112.039	0	-1	-17100	0	10000	USDJPY	0.181	1
4/1/16 17:15	112.304	4/1/16 18:05	112.397	0	-1	-9300	0	10000	USDJPY	0.0919	1
4/1/16 18:05	112.397	4/1/16 18:25	112.294	0	1	-10300	0	10000	USDJPY	0.0751	1
4/1/16 18:55	112.128	4/1/16 20:50	111.816	0	1	-31200	0	10000	USDJPY	0.05	1
4/1/16 21:35	111.73	4/1/16 22:15	111.757	0	-1	-2700	0	10000	USDJPY	0.04	1
4/1/16 22:25	111.68	4/4/16 0:25	111.654	0	-1	2250	0	10000	USDJPY	0.0497	1
4/4/16 0:25	111.654	4/4/16 1:00	111.565	0	-1	8900	0	10000	USDJPY	0.0357	1
4/4/16 1:00	111.561	4/4/16 1:10	111.653	0	-1	-9200	0	10000	USDJPY	0.0413	1
4/4/16 1:50	111.764	4/4/16 2:10	111.691	0	-1	7300	0	10000	USDJPY	0.0487	1
4/4/16 2:40	111.762	4/4/16 3:05	111.682	0	1	-8000	0	10000	USDJPY	0.039	1
4/4/16 3:15	111.597	4/4/16 3:45	111.678	0	1	8100	0	10000	USDJPY	0.0511	1
4/4/16 3:55	111.552	4/4/16 4:05	111.442	0	-1	11000	0	10000	USDJPY	0.0752	1
4/4/16 4:05	111.442	4/4/16 4:35	111.414	0	1	-2800	0	10000	USDJPY	0.0774	1
4/4/16 4:35	111.414	4/4/16 4:45	111.339	0	-1	7500	0	10000	USDJPY	0.0677	1
4/4/16 4:45	111.339	4/4/16 5:15	111.353	0	1	1400	0	10000	USDJPY	0.0668	1
4/4/16 5:15	111.353	4/4/16 5:30	111.41	0	-1	-5700	0	10000	USDJPY	0.0505	1
4/4/16 6:00	111.502	4/4/16 6:45	111.485	0	-1	1700	0	10000	USDJPY	0.0411	1
4/4/16 7:40	111.531	4/4/16 7:55	111.462	0	1	-6900	0	10000	USDJPY	0.0372	1
4/4/16 8:20	111.438	4/4/16 8:30	111.327	0	-1	11100	0	10000	USDJPY	0.0378	1
4/4/16 8:30	111.327	4/4/16 8:50	111.42	0	1	9300	0	10000	USDJPY	0.0474	1
4/4/16 9:20	111.348	4/4/16 9:45	111.432	0	-1	-8400	0	10000	USDJPY	0.0491	1
4/4/16 10:35	111.544	4/4/16 11:45	111.576	0	-1	-3200	0	10000	USDJPY	0.0578	1
4/4/16 12:55	111.637	4/4/16 12:55	111.642	0	-1	-500	0	10000	USDJPY	0.0458	1
4/4/16 12:55	111.642	4/4/16 13:45	111.664	0	1	2200	0	10000	USDJPY	0.0458	1
4/4/16 13:45	111.664	4/4/16 14:20	111.646	0	-1	1800	0	10000	USDJPY	0.0351	1
4/4/16 15:15	111.541	4/4/16 15:45	111.504	0	1	-3700	0	10000	USDJPY	0.0335	1
4/4/16 15:45	111.504	4/4/16 15:50	111.432	0	-1	7200	0	10000	USDJPY	0.0436	1
4/4/16 15:50	111.432	4/4/16 16:55	111.332	0	1	-10000	0	10000	USDJPY	0.0493	1
4/4/16 16:55	111.332	4/4/16 17:05	111.392	0	-1	-6000	0	10000	USDJPY	0.0429	1
4/4/16 18:05	111.219	4/4/16 18:15	111.218	0	-1	100	0	10000	USDJPY	0.0665	1
4/4/16 18:15	111.218	4/4/16 18:50	111.139	0	1	-7900	0	10000	USDJPY	0.068	1

4/4/16 18:50	111.139	4/4/16 19:15	111.218	0	-1	-7900	0	100000	USDJPY	0.0786	1
4/4/16 20:40	111.108	4/4/16 20:45	111.104	0	-1	400	0	100000	USDJPY	0.0406	1
4/4/16 20:45	111.104	4/4/16 21:00	111.169	0	1	6500	0	100000	USDJPY	0.0409	1
4/4/16 21:40	111.21	4/4/16 22:40	111.307	0	-1	-9700	0	100000	USDJPY	0.0397	1
4/4/16 22:40	111.307	4/4/16 23:20	111.301	0	1	-600	0	100000	USDJPY	0.042	1
4/5/16 2:15	111.235	4/5/16 2:40	111.239	0	1	400	0	100000	USDJPY	0.0189	1
4/5/16 2:40	111.239	4/5/16 2:45	111.184	0	-1	5500	0	100000	USDJPY	0.0158	1
4/5/16 2:45	111.184	4/5/16 3:00	111.239	0	1	5500	0	100000	USDJPY	0.0229	1
4/5/16 3:10	111.124	4/5/16 3:15	111.107	0	-1	1700	0	100000	USDJPY	0.0446	1
4/5/16 3:15	111.107	4/5/16 4:05	110.932	0	1	-17500	0	100000	USDJPY	0.0486	1
4/5/16 4:05	110.932	4/5/16 4:40	110.979	0	-1	-4700	0	100000	USDJPY	0.0698	1
4/5/16 5:00	110.853	4/5/16 5:10	110.806	0	-1	4700	0	100000	USDJPY	0.0671	1
4/5/16 5:10	110.806	4/5/16 5:40	110.881	0	1	7500	0	100000	USDJPY	0.064	1
4/5/16 6:40	110.898	4/5/16 7:00	110.836	0	-1	6200	0	100000	USDJPY	0.0364	1
4/5/16 7:20	110.957	4/5/16 7:40	110.904	0	-1	5300	0	100000	USDJPY	0.0441	1
4/5/16 8:15	110.785	4/5/16 8:35	110.791	0	1	600	0	100000	USDJPY	0.0512	1
4/5/16 8:35	110.791	4/5/16 8:55	110.812	0	-1	-2100	0	100000	USDJPY	0.0539	1
4/5/16 9:45	110.512	4/5/16 10:25	110.375	0	-1	-13700	0	100000	USDJPY	0.0856	1
4/5/16 10:25	110.375	4/5/16 10:30	110.656	0	1	-28100	0	100000	USDJPY	0.1079	1
4/5/16 10:45	110.391	4/5/16 11:15	110.507	0	-1	-11600	0	100000	USDJPY	0.1557	1
4/5/16 11:40	110.365	4/5/16 11:50	110.485	0	-1	-12000	0	100000	USDJPY	0.0603	1
4/5/16 12:55	110.336	4/5/16 12:55	110.324	0	1	-1200	0	100000	USDJPY	0.0519	1
4/5/16 12:55	110.324	4/5/16 13:50	110.394	0	-1	-7000	0	100000	USDJPY	0.0519	1
4/5/16 14:05	110.291	4/5/16 14:15	110.404	0	-1	-11300	0	100000	USDJPY	0.0433	1
4/5/16 14:30	110.497	4/5/16 15:30	110.574	0	-1	-7700	0	100000	USDJPY	0.061	1
4/5/16 17:10	110.61	4/5/16 17:45	110.509	0	-1	10100	0	100000	USDJPY	0.0734	1
4/5/16 18:05	110.44	4/5/16 18:40	110.309	0	-1	13100	0	100000	USDJPY	0.0554	1
4/5/16 18:40	110.309	4/5/16 18:40	110.29	0	1	-1900	0	100000	USDJPY	0.0574	1
4/5/16 18:40	110.29	4/5/16 19:15	110.292	0	-1	-200	0	100000	USDJPY	0.0574	1
4/5/16 20:10	110.206	4/5/16 20:35	110.251	0	-1	-4500	0	100000	USDJPY	0.0568	1
4/5/16 21:15	110.307	4/5/16 22:25	110.41	0	-1	-10300	0	100000	USDJPY	0.0408	1
4/5/16 23:05	110.306	4/6/16 0:05	110.302	0	1	260	0	100000	USDJPY	0.0346	1
4/6/16 1:20	110.286	4/6/16 1:35	110.33	0	-1	-4400	0	100000	USDJPY	0.0235	1
4/6/16 1:40	110.348	4/6/16 2:05	110.281	0	-1	6700	0	100000	USDJPY	0.0215	1
4/6/16 2:15	110.275	4/6/16 2:40	110.328	0	-1	-5300	0	100000	USDJPY	0.0348	1
4/6/16 3:10	110.391	4/6/16 3:55	110.438	0	-1	-4700	0	100000	USDJPY	0.056	1
4/6/16 4:55	110.447	4/6/16 5:00	110.479	0	1	3200	0	100000	USDJPY	0.0583	1
4/6/16 5:00	110.479	4/6/16 5:45	110.541	0	-1	-6200	0	100000	USDJPY	0.0583	1
4/6/16 5:45	110.541	4/6/16 6:00	110.48	0	1	-6100	0	100000	USDJPY	0.0639	1
4/6/16 8:25	110.335	4/6/16 8:30	110.298	0	-1	3700	0	100000	USDJPY	0.0336	1
4/6/16 8:30	110.298	4/6/16 8:55	110.335	0	1	3700	0	100000	USDJPY	0.0354	1
4/6/16 9:30	110.41	4/6/16 9:50	110.321	0	-1	8900	0	100000	USDJPY	0.0444	1
4/6/16 10:45	110.465	4/6/16 11:10	110.396	0	-1	6900	0	100000	USDJPY	0.0671	1
4/6/16 11:25	110.268	4/6/16 11:55	110.354	0	-1	8600	0	100000	USDJPY	0.0595	1
4/6/16 12:40	110.526	4/6/16 13:00	110.437	0	-1	8900	0	100000	USDJPY	0.0475	1
4/6/16 14:05	110.3	4/6/16 14:30	110.375	0	-1	-7500	0	100000	USDJPY	0.0511	1
4/6/16 14:35	110.408	4/6/16 15:20	110.375	0	-1	3300	0	100000	USDJPY	0.0476	1
4/6/16 16:00	110.324	4/6/16 16:15	110.262	0	-1	6200	0	100000	USDJPY	0.042	1
4/6/16 16:15	110.262	4/6/16 17:30	110.132	0	1	-13000	0	100000	USDJPY	0.0495	1
4/6/16 18:30	109.921	4/6/16 18:45	109.759	0	-1	16200	0	100000	USDJPY	0.0871	1
4/6/16 18:45	109.759	4/6/16 19:45	109.739	0	1	-2000	0	100000	USDJPY	0.1076	1

4/12/16 3:10	108.034	4/12/16 3:55	108.068	0	1	3400	0	100000	USDJPY	0.0415	1
4/12/16 4:10	107.96	4/12/16 4:30	108.051	0	1	9100	0	100000	USDJPY	0.078	1
4/12/16 4:40	108.172	4/12/16 5:10	108.211	0	1	3900	0	100000	USDJPY	0.0928	1
4/12/16 5:10	108.211	4/12/16 5:25	108.097	0	-1	-11400	0	100000	USDJPY	0.081	1
4/12/16 6:30	108.234	4/12/16 6:30	108.238	0	-1	-400	0	100000	USDJPY	0.0404	1
4/12/16 6:30	108.238	4/12/16 7:00	108.189	0	1	-4900	0	100000	USDJPY	0.0404	1
4/12/16 8:30	108.283	4/12/16 8:30	108.286	0	-1	-300	0	100000	USDJPY	0.0378	1
4/12/16 8:30	108.286	4/12/16 8:55	108.328	0	1	4200	0	100000	USDJPY	0.0378	1
4/12/16 8:55	108.328	4/12/16 9:10	108.259	0	-1	-6900	0	100000	USDJPY	0.0366	1
4/12/16 9:55	108.384	4/12/16 9:55	108.398	0	-1	-1400	0	100000	USDJPY	0.0529	1
4/12/16 9:55	108.398	4/12/16 10:10	108.268	0	1	-13000	0	100000	USDJPY	0.0529	1
4/12/16 10:25	108.184	4/12/16 11:50	108.174	0	1	-1000	0	100000	USDJPY	0.0527	1
4/12/16 12:05	108.256	4/12/16 12:35	108.227	0	-1	-2900	0	100000	USDJPY	0.0502	1
4/12/16 12:55	108.33	4/12/16 12:55	108.331	0	-1	-100	0	100000	USDJPY	0.0557	1
4/12/16 12:55	108.331	4/12/16 13:10	108.261	0	1	-7000	0	100000	USDJPY	0.0557	1
4/12/16 13:15	108.356	4/12/16 13:40	108.288	0	1	-6800	0	100000	USDJPY	0.056	1
4/12/16 15:15	108.358	4/12/16 15:20	108.296	0	1	-6200	0	100000	USDJPY	0.0479	1
4/12/16 16:05	108.428	4/12/16 16:05	108.428	0	-1	0	0	100000	USDJPY	0.0664	1
4/12/16 16:05	108.428	4/12/16 17:05	108.563	0	1	13500	0	100000	USDJPY	0.0664	1
4/12/16 17:05	108.563	4/12/16 17:05	108.629	0	-1	-6600	0	100000	USDJPY	0.072	1
4/12/16 17:05	108.629	4/12/16 17:30	108.431	0	1	-19800	0	100000	USDJPY	0.072	1
4/12/16 18:15	108.621	4/12/16 18:45	108.561	0	1	-6000	0	100000	USDJPY	0.0914	1
4/12/16 19:35	108.621	4/12/16 19:35	108.639	0	-1	-1800	0	100000	USDJPY	0.0336	1
4/12/16 19:35	108.639	4/12/16 19:50	108.705	0	1	6600	0	100000	USDJPY	0.0336	1
4/12/16 19:50	108.705	4/12/16 20:25	108.659	0	-1	-4600	0	100000	USDJPY	0.0472	1
4/12/16 21:20	108.544	4/12/16 21:55	108.536	0	1	-800	0	100000	USDJPY	0.0365	1
4/12/16 21:55	108.536	4/12/16 22:00	108.529	0	-1	-700	0	100000	USDJPY	0.0452	1
4/12/16 22:00	108.529	4/12/16 23:00	108.497	0	1	-3200	0	100000	USDJPY	0.0414	1
4/12/16 23:00	108.497	4/12/16 23:05	108.458	0	-1	-3900	0	100000	USDJPY	0.0244	1
4/12/16 23:05	108.458	4/12/16 23:10	108.524	0	1	6600	0	100000	USDJPY	0.0282	1
4/13/16 0:15	108.502	4/13/16 0:30	108.554	0	-1	-5200	0	100000	USDJPY	0.0288	1
4/13/16 1:00	108.577	4/13/16 1:00	108.582	0	-1	-500	0	100000	USDJPY	0.0209	1
4/13/16 1:00	108.582	4/13/16 1:25	108.616	0	1	3400	0	100000	USDJPY	0.0209	1
4/13/16 1:25	108.616	4/13/16 1:25	108.618	0	-1	-200	0	100000	USDJPY	0.0242	1
4/13/16 1:25	108.618	4/13/16 1:45	108.584	0	1	-3400	0	100000	USDJPY	0.0242	1
4/13/16 2:50	108.651	4/13/16 3:00	108.656	0	-1	-500	0	100000	USDJPY	0.0368	1
4/13/16 3:00	108.656	4/13/16 3:05	108.69	0	1	3400	0	100000	USDJPY	0.0392	1
4/13/16 3:05	108.69	4/13/16 3:20	108.626	0	-1	-6400	0	100000	USDJPY	0.0387	1
4/13/16 4:20	108.723	4/13/16 4:25	108.736	0	1	1300	0	100000	USDJPY	0.0598	1
4/13/16 4:25	108.736	4/13/16 5:00	108.774	0	-1	-3800	0	100000	USDJPY	0.0607	1
4/13/16 5:00	108.774	4/13/16 5:05	108.815	0	1	4100	0	100000	USDJPY	0.057	1
4/13/16 5:05	108.815	4/13/16 5:35	108.861	0	-1	-4600	0	100000	USDJPY	0.0561	1
4/13/16 5:35	108.861	4/13/16 5:45	108.886	0	1	2500	0	100000	USDJPY	0.0525	1
4/13/16 5:45	108.886	4/13/16 6:10	108.823	0	-1	-6300	0	100000	USDJPY	0.0479	1
4/13/16 6:15	108.878	4/13/16 6:50	108.827	0	1	-5100	0	100000	USDJPY	0.0386	1

4/13/16 7:35	108.898	4/13/16 7:40	108.912	0	1	1400	0	100000	USDJPY	0.0307	1
4/13/16 7:40	108.912	4/13/16 8:45	108.914	0	-1	-200	0	100000	USDJPY	0.0301	1
4/13/16 9:05	108.847	4/13/16 9:15	108.917	0	1	7000	0	100000	USDJPY	0.0362	1
4/13/16 9:30	108.965	4/13/16 9:50	108.929	0	1	-3600	0	100000	USDJPY	0.0426	1
4/13/16 10:15	108.793	4/13/16 10:35	108.875	0	1	8200	0	100000	USDJPY	0.0636	1
4/13/16 11:10	108.941	4/13/16 11:20	108.976	0	-1	-3500	0	100000	USDJPY	0.0495	1
4/13/16 11:20	108.976	4/13/16 12:00	109.182	0	1	20600	0	100000	USDJPY	0.0446	1
4/13/16 12:00	109.182	4/13/16 13:05	109.176	0	-1	600	0	100000	USDJPY	0.0553	1
4/13/16 14:20	109.261	4/13/16 14:40	109.351	0	1	9000	0	100000	USDJPY	0.0491	1
4/13/16 14:40	109.351	4/13/16 15:20	109.279	0	-1	7200	0	100000	USDJPY	0.0576	1
4/13/16 15:45	109.092	4/13/16 16:05	109.116	0	1	2400	0	100000	USDJPY	0.0783	1
4/13/16 16:05	109.116	4/13/16 16:45	109.137	0	-1	-2100	0	100000	USDJPY	0.0941	1
4/13/16 18:00	109.248	4/13/16 18:35	109.302	0	-1	-5400	0	100000	USDJPY	0.0638	1
4/13/16 18:35	109.302	4/13/16 18:40	109.38	0	1	7800	0	100000	USDJPY	0.0623	1
4/13/16 18:40	109.38	4/13/16 18:55	109.259	0	-1	12100	0	100000	USDJPY	0.0677	1
4/13/16 20:40	109.261	4/13/16 20:55	109.309	0	-1	-4800	0	100000	USDJPY	0.0368	1
4/13/16 20:55	109.309	4/13/16 21:25	109.259	0	1	-5000	0	100000	USDJPY	0.0415	1
4/13/16 21:35	109.324	4/13/16 21:55	109.282	0	1	-4200	0	100000	USDJPY	0.0481	1
4/13/16 23:50	109.351	4/13/16 23:50	109.353	0	-1	-200	0	100000	USDJPY	0.0332	1
4/13/16 23:50	109.353	4/14/16 0:25	109.306	0	1	-4570	0	100000	USDJPY	0.0332	1
4/14/16 0:55	109.257	4/14/16 1:15	109.248	0	1	-900	0	100000	USDJPY	0.0326	1
4/14/16 1:15	109.248	4/14/16 1:30	109.283	0	-1	-3500	0	100000	USDJPY	0.0276	1
4/14/16 1:35	109.317	4/14/16 2:10	109.365	0	-1	-4800	0	100000	USDJPY	0.0249	1
4/14/16 2:10	109.365	4/14/16 2:40	109.439	0	1	7400	0	100000	USDJPY	0.0206	1
4/14/16 2:40	109.439	4/14/16 3:10	109.4	0	-1	3900	0	100000	USDJPY	0.0272	1
4/14/16 3:15	109.465	4/14/16 3:40	109.422	0	1	-4300	0	100000	USDJPY	0.0371	1
4/14/16 4:40	109.523	4/14/16 4:45	109.524	0	1	100	0	100000	USDJPY	0.0496	1
4/14/16 4:45	109.524	4/14/16 5:05	109.411	0	-1	11300	0	100000	USDJPY	0.0518	1
4/14/16 5:10	109.336	4/14/16 6:25	109.382	0	1	4600	0	100000	USDJPY	0.0575	1
4/14/16 6:35	109.413	4/14/16 6:50	109.358	0	-1	5500	0	100000	USDJPY	0.0316	1
4/14/16 7:45	109.44	4/14/16 7:45	109.441	0	-1	-100	0	100000	USDJPY	0.0316	1
4/14/16 7:45	109.441	4/14/16 8:10	109.413	0	1	-2800	0	100000	USDJPY	0.0316	1
4/14/16 10:50	109.348	4/14/16 11:45	109.189	0	1	-15900	0	100000	USDJPY	0.0485	1
4/14/16 11:45	109.189	4/14/16 11:50	109.073	0	-1	11600	0	100000	USDJPY	0.059	1
4/14/16 11:50	109.073	4/14/16 12:10	109.109	0	1	3600	0	100000	USDJPY	0.069	1
4/14/16 12:10	109.109	4/14/16 12:40	109.138	0	-1	-2900	0	100000	USDJPY	0.0605	1
4/14/16 12:55	109.231	4/14/16 13:20	109.156	0	-1	7500	0	100000	USDJPY	0.0548	1
4/14/16 14:10	109.263	4/14/16 14:40	109.239	0	-1	2400	0	100000	USDJPY	0.0397	1
4/14/16 14:55	109.324	4/14/16 14:55	109.335	0	-1	-1100	0	100000	USDJPY	0.0493	1
4/14/16 14:55	109.335	4/14/16 15:25	109.384	0	1	4900	0	100000	USDJPY	0.0493	1
4/14/16 15:25	109.384	4/14/16 15:40	109.302	0	-1	8200	0	100000	USDJPY	0.0517	1
4/14/16 16:25	109.077	4/14/16 16:25	108.999	0	1	-7800	0	100000	USDJPY	0.1181	1
4/14/16 16:25	108.999	4/14/16 17:30	109.07	0	-1	-7100	0	100000	USDJPY	0.1181	1
4/14/16 18:30	109.242	4/14/16 19:00	109.202	0	-1	4000	0	100000	USDJPY	0.0615	1
4/14/16 19:55	109.228	4/14/16 20:00	109.236	0	1	800	0	100000	USDJPY	0.028	1
4/14/16 20:00	109.236	4/14/16 20:10	109.188	0	-1	4800	0	100000	USDJPY	0.029	1
4/14/16 21:25	109.199	4/14/16 22:45	109.312	0	-1	-11300	0	100000	USDJPY	0.0319	1
4/14/16 22:45	109.312	4/14/16 23:55	109.353	0	1	4100	0	100000	USDJPY	0.0347	1
4/15/16 0:55	109.414	4/15/16 0:55	109.414	0	-1	0	0	100000	USDJPY	0.0188	1
4/15/16 0:55	109.414	4/15/16 1:35	109.399	0	1	-1500	0	100000	USDJPY	0.0188	1

4/15/16 2:40	109.314	4/15/16 3:10	109.363	0	-1	-4900	0	100000	USDJPY	0.0248	1
4/15/16 3:15	109.43	4/15/16 4:35	109.617	0	-1	-18700	0	100000	USDJPY	0.0384	1
4/15/16 6:05	109.724	4/15/16 6:35	109.675	0	1	-4900	0	100000	USDJPY	0.0445	1
4/15/16 8:55	109.588	4/15/16 9:00	109.558	0	-1	3000	0	100000	USDJPY	0.0253	1
4/15/16 9:00	109.558	4/15/16 9:10	109.576	0	1	1800	0	100000	USDJPY	0.0267	1
4/15/16 9:10	109.576	4/15/16 9:15	109.498	0	-1	7800	0	100000	USDJPY	0.028	1
4/15/16 9:15	109.498	4/15/16 10:05	109.347	0	1	-15100	0	100000	USDJPY	0.0353	1
4/15/16 10:05	109.347	4/15/16 10:40	109.284	0	-1	6300	0	100000	USDJPY	0.0568	1
4/15/16 10:40	109.284	4/15/16 11:25	109.325	0	1	4100	0	100000	USDJPY	0.0537	1
4/15/16 11:55	109.393	4/15/16 12:20	109.318	0	-1	7500	0	100000	USDJPY	0.0473	1
4/15/16 12:25	109.273	4/15/16 12:30	109.235	0	-1	3800	0	100000	USDJPY	0.0433	1
4/15/16 12:30	109.235	4/15/16 15:10	108.812	0	1	-42300	0	100000	USDJPY	0.0423	1
4/15/16 15:10	108.812	4/15/16 15:20	108.913	0	-1	-10100	0	100000	USDJPY	0.0515	1
4/15/16 15:50	108.973	4/15/16 16:25	108.902	0	-1	7100	0	100000	USDJPY	0.0562	1
4/15/16 17:20	108.633	4/15/16 18:05	108.737	0	1	10400	0	100000	USDJPY	0.0941	1
4/15/16 18:25	108.827	4/15/16 18:50	108.744	0	-1	8300	0	100000	USDJPY	0.0513	1
4/15/16 19:20	108.712	4/15/16 19:40	108.636	0	-1	7600	0	100000	USDJPY	0.0421	1
4/15/16 19:40	108.636	4/15/16 20:00	108.638	0	1	200	0	100000	USDJPY	0.0367	1
4/15/16 20:00	108.638	4/15/16 20:45	108.678	0	-1	-4000	0	100000	USDJPY	0.0425	1
4/15/16 23:25	108.748	4/15/16 23:25	108.75	0	-1	-200	0	100000	USDJPY	0.0245	1
4/15/16 23:25	108.75	4/15/16 23:30	108.717	0	1	-3300	0	100000	USDJPY	0.0245	1
4/15/16 23:55	108.727	4/15/16 23:59	108.768	0	1	4100	0	100000	USDJPY	0.0329	1
4/15/16 23:59	108.768	4/18/16 0:05	108.136	0	-1	62980	0	100000	USDJPY	0.0352	1
4/18/16 0:10	108.212	4/18/16 1:10	108.349	0	1	13700	0	100000	USDJPY	0.0969	1
4/18/16 2:45	108.206	4/18/16 2:50	108.191	0	-1	1500	0	100000	USDJPY	0.0676	1
4/18/16 2:50	108.191	4/18/16 3:40	108.075	0	1	-11600	0	100000	USDJPY	0.0704	1
4/18/16 5:00	108.029	4/18/16 5:05	107.952	0	-1	7700	0	100000	USDJPY	0.06	1
4/18/16 5:05	107.952	4/18/16 5:40	107.988	0	1	3600	0	100000	USDJPY	0.0646	1
4/18/16 6:40	107.9	4/18/16 6:45	107.98	0	-1	-8000	0	100000	USDJPY	0.055	1
4/18/16 8:30	107.955	4/18/16 8:35	107.914	0	-1	4100	0	100000	USDJPY	0.0404	1
4/18/16 8:35	107.914	4/18/16 8:50	107.982	0	1	6800	0	100000	USDJPY	0.0474	1
4/18/16 9:45	108.06	4/18/16 9:55	107.939	0	-1	12100	0	100000	USDJPY	0.0512	1
4/18/16 10:40	108.123	4/18/16 10:40	108.169	0	-1	-4600	0	100000	USDJPY	0.0722	1
4/18/16 10:40	108.169	4/18/16 11:00	108.241	0	1	7200	0	100000	USDJPY	0.0722	1
4/18/16 11:00	108.241	4/18/16 12:35	108.366	0	-1	-12500	0	100000	USDJPY	0.0706	1
4/18/16 13:20	108.475	4/18/16 13:50	108.417	0	1	-5800	0	100000	USDJPY	0.0479	1
4/18/16 14:05	108.319	4/18/16 15:10	108.206	0	1	-11300	0	100000	USDJPY	0.0487	1
4/18/16 15:10	108.206	4/18/16 15:15	108.143	0	-1	6300	0	100000	USDJPY	0.0426	1
4/18/16 15:15	108.143	4/18/16 15:30	108.262	0	1	11900	0	100000	USDJPY	0.0512	1
4/18/16 15:40	108.441	4/18/16 16:35	108.623	0	-1	-18200	0	100000	USDJPY	0.0704	1
4/18/16 16:35	108.623	4/18/16 16:45	108.692	0	1	6900	0	100000	USDJPY	0.086	1
4/18/16 16:45	108.692	4/18/16 17:50	108.803	0	-1	-11100	0	100000	USDJPY	0.0718	1
4/18/16 19:10	108.871	4/18/16 19:25	108.929	0	1	5800	0	100000	USDJPY	0.0542	1
4/18/16 19:25	108.929	4/18/16 19:25	108.937	0	-1	-800	0	100000	USDJPY	0.0562	1
4/18/16 19:25	108.937	4/18/16 19:45	108.883	0	1	-5400	0	100000	USDJPY	0.0562	1

4/22/16 2:25	109.469	4/22/16 2:45	109.439	0	-1	3000	0	100000	USDJPY	0.0187	1
4/22/16 2:50	109.465	4/22/16 3:00	109.44	0	1	-2500	0	100000	USDJPY	0.0228	1
4/22/16 3:10	109.34	4/22/16 3:15	109.281	0	-1	5900	0	100000	USDJPY	0.0419	1
4/22/16 3:15	109.281	4/22/16 3:35	109.431	0	1	15000	0	100000	USDJPY	0.049	1
4/22/16 4:15	109.298	4/22/16 4:50	109.368	0	-1	-7000	0	100000	USDJPY	0.068	1
4/22/16 5:15	109.426	4/22/16 5:35	109.451	0	-1	-2500	0	100000	USDJPY	0.0497	1
4/22/16 5:35	109.451	4/22/16 5:50	109.489	0	1	3800	0	100000	USDJPY	0.04	1
4/22/16 5:50	109.489	4/22/16 6:25	109.402	0	-1	8700	0	100000	USDJPY	0.0378	1
4/22/16 7:40	109.639	4/22/16 7:40	109.702	0	-1	-6300	0	100000	USDJPY	0.0586	1
4/22/16 7:40	109.702	4/22/16 7:45	110.123	0	1	42100	0	100000	USDJPY	0.0586	1
4/22/16 8:45	110.029	4/22/16 8:55	110.239	0	1	21000	0	100000	USDJPY	0.1099	1
4/22/16 8:55	110.239	4/22/16 10:25	110.56	0	-1	-32100	0	100000	USDJPY	0.1153	1
4/22/16 10:25	110.56	4/22/16 10:35	110.615	0	1	5500	0	100000	USDJPY	0.0869	1
4/22/16 10:35	110.615	4/22/16 11:00	110.574	0	-1	4100	0	100000	USDJPY	0.0802	1
4/22/16 11:55	110.336	4/22/16 12:30	110.41	0	1	7400	0	100000	USDJPY	0.0687	1
4/22/16 12:45	110.531	4/22/16 13:25	110.543	0	-1	-1200	0	100000	USDJPY	0.0616	1
4/22/16 13:25	110.543	4/22/16 13:35	110.611	0	1	6800	0	100000	USDJPY	0.0505	1
4/22/16 13:35	110.611	4/22/16 14:10	110.569	0	-1	4200	0	100000	USDJPY	0.0509	1
4/22/16 14:55	110.692	4/22/16 15:00	110.784	0	1	9200	0	100000	USDJPY	0.0603	1
4/22/16 15:00	110.784	4/22/16 16:10	111.283	0	-1	-49900	0	100000	USDJPY	0.0689	1
4/22/16 17:10	111.395	4/22/16 17:40	111.28	0	1	-11500	0	100000	USDJPY	0.087	1
4/22/16 17:50	111.364	4/22/16 17:55	111.382	0	1	1800	0	100000	USDJPY	0.0778	1
4/22/16 17:55	111.382	4/22/16 18:25	111.381	0	-1	100	0	100000	USDJPY	0.0793	1
4/22/16 19:15	111.537	4/22/16 19:15	111.537	0	-1	0	0	100000	USDJPY	0.059	1
4/22/16 19:15	111.537	4/22/16 20:45	111.699	0	1	16200	0	100000	USDJPY	0.059	1
4/22/16 20:45	111.699	4/22/16 21:35	111.677	0	-1	2200	0	100000	USDJPY	0.0432	1
4/22/16 22:20	111.584	4/22/16 22:50	111.553	0	1	-3100	0	100000	USDJPY	0.04	1
4/22/16 22:50	111.553	4/22/16 23:05	111.616	0	-1	-6300	0	100000	USDJPY	0.0474	1
4/22/16 23:20	111.671	4/22/16 23:30	111.628	0	-1	4300	0	100000	USDJPY	0.0383	1
4/22/16 23:45	111.702	4/22/16 23:50	111.705	0	1	300	0	100000	USDJPY	0.0316	1
4/22/16 23:50	111.705	4/25/16 1:00	111.788	0	-1	-8510	0	100000	USDJPY	0.0283	1
4/25/16 1:10	111.714	4/25/16 2:05	111.547	0	1	-16700	0	100000	USDJPY	0.0322	1
4/25/16 2:05	111.547	4/25/16 2:45	111.548	0	-1	-100	0	100000	USDJPY	0.063	1
4/25/16 3:05	111.427	4/25/16 3:10	111.383	0	-1	4400	0	100000	USDJPY	0.0496	1
4/25/16 3:10	111.383	4/25/16 3:50	111.347	0	1	-3600	0	100000	USDJPY	0.0557	1
4/25/16 3:50	111.347	4/25/16 4:15	111.257	0	-1	9000	0	100000	USDJPY	0.07	1
4/25/16 4:15	111.257	4/25/16 4:45	111.178	0	1	-7900	0	100000	USDJPY	0.0726	1
4/25/16 4:45	111.178	4/25/16 5:30	111.091	0	-1	8700	0	100000	USDJPY	0.0851	1
4/25/16 5:30	111.091	4/25/16 5:55	111.125	0	1	3400	0	100000	USDJPY	0.0571	1
4/25/16 6:50	111.223	4/25/16 7:30	111.305	0	-1	-8200	0	100000	USDJPY	0.0411	1
4/25/16 7:30	111.305	4/25/16 7:40	111.255	0	1	-5000	0	100000	USDJPY	0.0512	1
4/25/16 7:55	111.154	4/25/16 8:45	111.154	0	1	0	0	100000	USDJPY	0.0467	1
4/25/16 10:05	111.292	4/25/16 10:30	111.232	0	-1	6000	0	100000	USDJPY	0.0562	1
4/25/16 10:55	111.309	4/25/16 11:00	111.315	0	1	600	0	100000	USDJPY	0.057	1
4/25/16 11:00	111.315	4/25/16 11:05	111.207	0	-1	10800	0	100000	USDJPY	0.0545	1
4/25/16 11:25	111.074	4/25/16 11:45	111.206	0	-1	-13200	0	100000	USDJPY	0.0728	1
4/25/16 12:15	111.272	4/25/16 13:10	111.203	0	1	-6900	0	100000	USDJPY	0.06	1
4/25/16 14:05	111.067	4/25/16 14:35	111.144	0	-1	-7700	0	100000	USDJPY	0.0625	1
4/25/16 15:05	111.079	4/25/16 15:15	110.898	0	-1	18100	0	100000	USDJPY	0.0437	1
4/25/16 15:15	110.898	4/25/16 15:45	111.01	0	1	11200	0	100000	USDJPY	0.0655	1

4/25/16 16:00	111.119	4/25/16 16:50	111.072	0	-1	4700	0	100000	USDJPY	0.0881	1
4/25/16 17:10	110.952	4/25/16 17:40	111.038	0	-1	-8600	0	100000	USDJPY	0.0837	1
4/25/16 19:10	111.125	4/25/16 19:25	111.116	0	1	-900	0	100000	USDJPY	0.0405	1
4/25/16 19:25	111.116	4/25/16 19:45	111.141	0	-1	-2500	0	100000	USDJPY	0.0339	1
4/25/16 19:45	111.141	4/25/16 20:00	111.199	0	1	5800	0	100000	USDJPY	0.0332	1
4/25/16 20:00	111.199	4/25/16 20:55	111.19	0	-1	900	0	100000	USDJPY	0.0349	1
4/25/16 21:35	111.238	4/25/16 21:55	111.215	0	1	-2300	0	100000	USDJPY	0.0335	1
4/25/16 22:05	111.297	4/25/16 22:15	111.182	0	-1	11500	0	100000	USDJPY	0.0309	1
4/25/16 23:00	111.117	4/25/16 23:05	111.179	0	-1	-6200	0	100000	USDJPY	0.0352	1
4/25/16 23:20	111.126	4/25/16 23:30	111.188	0	-1	-6200	0	100000	USDJPY	0.0407	1
4/26/16 0:30	111.239	4/26/16 1:00	111.195	0	1	-4400	0	100000	USDJPY	0.0389	1
4/26/16 2:20	111.134	4/26/16 3:05	111.109	0	1	-2500	0	100000	USDJPY	0.0359	1
4/26/16 3:05	111.109	4/26/16 3:15	110.979	0	-1	13000	0	100000	USDJPY	0.0307	1
4/26/16 3:15	110.979	4/26/16 3:40	111.085	0	1	10600	0	100000	USDJPY	0.0424	1
4/26/16 4:15	111.194	4/26/16 5:00	111.14	0	-1	5400	0	100000	USDJPY	0.0721	1
4/26/16 5:25	111.015	4/26/16 6:15	110.93	0	1	-8500	0	100000	USDJPY	0.0547	1
4/26/16 6:15	110.93	4/26/16 6:40	110.846	0	-1	8400	0	100000	USDJPY	0.0496	1
4/26/16 6:40	110.846	4/26/16 6:45	110.939	0	1	9300	0	100000	USDJPY	0.0387	1
4/26/16 7:50	111.042	4/26/16 8:10	110.971	0	-1	7100	0	100000	USDJPY	0.0413	1
4/26/16 9:05	110.881	4/26/16 9:55	110.921	0	1	4000	0	100000	USDJPY	0.0455	1
4/26/16 10:00	110.786	4/26/16 10:40	110.798	0	-1	-1200	0	100000	USDJPY	0.0854	1
4/26/16 12:10	110.79	4/26/16 12:50	110.806	0	-1	-1600	0	100000	USDJPY	0.0426	1
4/26/16 13:10	110.884	4/26/16 13:45	110.9	0	-1	-1600	0	100000	USDJPY	0.0402	1
4/26/16 13:45	110.9	4/26/16 14:35	110.887	0	1	-1300	0	100000	USDJPY	0.039	1
4/26/16 14:40	110.95	4/26/16 14:40	110.964	0	-1	-1400	0	100000	USDJPY	0.0385	1
4/26/16 14:40	110.964	4/26/16 15:20	111.133	0	1	16900	0	100000	USDJPY	0.0385	1
4/26/16 15:20	111.133	4/26/16 15:40	110.958	0	-1	17500	0	100000	USDJPY	0.0514	1
4/26/16 17:25	111.103	4/26/16 18:10	111.2	0	1	9700	0	100000	USDJPY	0.0732	1
4/26/16 18:10	111.2	4/26/16 19:10	111.301	0	-1	-10100	0	100000	USDJPY	0.0569	1
4/26/16 19:10	111.301	4/26/16 19:30	111.341	0	1	4000	0	100000	USDJPY	0.0484	1
4/26/16 19:30	111.341	4/26/16 20:00	111.381	0	-1	-4000	0	100000	USDJPY	0.0464	1
4/26/16 20:00	111.381	4/26/16 20:25	111.433	0	1	5200	0	100000	USDJPY	0.0445	1
4/26/16 20:25	111.433	4/26/16 20:50	111.384	0	-1	4900	0	100000	USDJPY	0.036	1
4/26/16 21:55	111.446	4/26/16 22:45	111.459	0	-1	-1300	0	100000	USDJPY	0.0453	1
4/26/16 22:45	111.459	4/26/16 23:15	111.399	0	1	-6000	0	100000	USDJPY	0.032	1
4/26/16 23:30	111.341	4/27/16 1:25	111.252	0	1	-8650	0	100000	USDJPY	0.0274	1
4/27/16 1:25	111.252	4/27/16 1:55	111.277	0	-1	-2500	0	100000	USDJPY	0.0291	1
4/27/16 2:35	111.319	4/27/16 3:05	111.213	0	-1	10600	0	100000	USDJPY	0.018	1
4/27/16 3:05	111.213	4/27/16 3:05	111.205	0	1	-800	0	100000	USDJPY	0.0228	1
4/27/16 3:05	111.205	4/27/16 3:30	111.16	0	-1	4500	0	100000	USDJPY	0.0228	1
4/27/16 3:30	111.16	4/27/16 4:00	111.249	0	1	8900	0	100000	USDJPY	0.0387	1
4/27/16 4:00	111.249	4/27/16 4:05	111.188	0	-1	6100	0	100000	USDJPY	0.0422	1
4/27/16 4:10	111.129	4/27/16 4:45	111.155	0	-1	-2600	0	100000	USDJPY	0.0458	1
4/27/16 5:05	111.232	4/27/16 5:25	111.164	0	-1	6800	0	100000	USDJPY	0.0434	1
4/27/16 6:25	111.068	4/27/16 6:25	111.064	0	1	-400	0	100000	USDJPY	0.0377	1

4/27/16 6:25	111.064	4/27/16 7:10	111.092	0	-1	-2800	0	10000	USDJPY	0.0377	1
4/27/16 9:05	111.205	4/27/16 9:30	111.146	0	-1	5900	0	10000	USDJPY	0.0431	1
4/27/16 11:25	111.059	4/27/16 11:50	111.136	0	1	7700	0	10000	USDJPY	0.0402	1
4/27/16 12:05	111.19	4/27/16 13:10	111.318	0	-1	-12800	0	10000	USDJPY	0.0414	1
4/27/16 13:10	111.318	4/27/16 13:55	111.273	0	1	-4500	0	10000	USDJPY	0.0434	1
4/27/16 14:40	111.323	4/27/16 14:45	111.359	0	1	3600	0	10000	USDJPY	0.0478	1
4/27/16 14:45	111.359	4/27/16 15:15	111.294	0	-1	6500	0	10000	USDJPY	0.0417	1
4/27/16 15:35	111.241	4/27/16 16:35	111.143	0	1	-9800	0	10000	USDJPY	0.041	1
4/27/16 16:35	111.143	4/27/16 17:10	111.241	0	-1	-9800	0	10000	USDJPY	0.0438	1
4/27/16 17:15	111.28	4/27/16 17:30	111.186	0	-1	9400	0	10000	USDJPY	0.0556	1
4/27/16 18:05	111.266	4/27/16 18:25	111.213	0	-1	5300	0	10000	USDJPY	0.0416	1
4/27/16 18:40	111.3	4/27/16 19:20	111.254	0	1	-4600	0	10000	USDJPY	0.0443	1
4/27/16 20:10	111.341	4/27/16 20:30	111.289	0	1	-5200	0	10000	USDJPY	0.038	1
4/27/16 20:50	111.357	4/27/16 20:50	111.358	0	-1	-100	0	10000	USDJPY	0.0361	1
4/27/16 20:50	111.358	4/27/16 21:10	111.425	0	1	6700	0	10000	USDJPY	0.0361	1
4/27/16 21:10	111.425	4/27/16 21:40	111.384	0	-1	4100	0	10000	USDJPY	0.078	1
4/27/16 22:20	111.475	4/27/16 22:50	111.542	0	1	6700	0	10000	USDJPY	0.0968	1
4/27/16 22:50	111.542	4/27/16 22:50	111.546	0	-1	-400	0	10000	USDJPY	0.0678	1
4/27/16 22:50	111.546	4/27/16 23:25	111.5	0	1	-4600	0	10000	USDJPY	0.0678	1
4/28/16 0:05	111.419	4/28/16 0:35	111.462	0	1	4300	0	10000	USDJPY	0.0271	1
4/28/16 0:50	111.534	4/28/16 0:50	111.537	0	-1	-300	0	10000	USDJPY	0.0617	1
4/28/16 0:50	111.537	4/28/16 1:05	111.452	0	1	-8500	0	10000	USDJPY	0.0617	1
4/28/16 2:45	111.577	4/28/16 2:45	111.577	0	-1	0	0	10000	USDJPY	0.0384	1
4/28/16 2:45	111.577	4/28/16 2:55	111.599	0	1	2200	0	10000	USDJPY	0.0384	1
4/28/16 2:55	111.599	4/28/16 3:05	111.515	0	-1	8400	0	10000	USDJPY	0.0459	1
4/28/16 3:15	111.584	4/28/16 3:35	111.523	0	1	-6100	0	10000	USDJPY	0.0528	1
4/28/16 4:00	111.709	4/28/16 5:10	111.739	0	-1	-3000	0	10000	USDJPY	0.0751	1
4/28/16 5:25	111.636	4/28/16 5:45	111.728	0	1	9200	0	10000	USDJPY	0.0517	1
4/28/16 6:10	109.198	4/28/16 8:55	109.001	0	1	-19700	0	10000	USDJPY	0.3623	1
4/28/16 9:10	108.739	4/28/16 9:20	108.651	0	-1	8800	0	10000	USDJPY	0.1193	1
4/28/16 9:20	108.651	4/28/16 9:50	108.152	0	1	-49900	0	10000	USDJPY	0.1155	1
4/28/16 11:35	108.136	4/28/16 11:45	107.982	0	-1	15400	0	10000	USDJPY	0.1094	1
4/28/16 11:45	107.982	4/28/16 12:10	108.228	0	1	24600	0	10000	USDJPY	0.1244	1
4/28/16 13:15	108.258	4/28/16 13:40	108.205	0	-1	5300	0	10000	USDJPY	0.0823	1
4/28/16 13:55	108.124	4/28/16 14:05	108.038	0	-1	8600	0	10000	USDJPY	0.0906	1
4/28/16 14:05	108.038	4/28/16 14:35	107.976	0	1	-6200	0	10000	USDJPY	0.0896	1
4/28/16 14:35	107.976	4/28/16 14:45	108.111	0	-1	-13500	0	10000	USDJPY	0.0748	1
4/28/16 15:30	108.277	4/28/16 15:45	108.362	0	-1	-8500	0	10000	USDJPY	0.0781	1
4/28/16 15:45	108.362	4/28/16 15:55	108.379	0	1	1700	0	10000	USDJPY	0.1114	1
4/28/16 15:55	108.379	4/28/16 16:05	108.377	0	-1	200	0	10000	USDJPY	0.1139	1
4/28/16 16:05	108.377	4/28/16 16:20	108.446	0	1	6900	0	10000	USDJPY	0.1101	1
4/28/16 16:20	108.446	4/28/16 17:15	108.546	0	-1	-10000	0	10000	USDJPY	0.0984	1
4/28/16 17:40	108.642	4/28/16 17:55	108.715	0	1	7300	0	10000	USDJPY	0.0753	1
4/28/16 17:55	108.715	4/28/16 18:05	108.551	0	-1	16400	0	10000	USDJPY	0.0816	1
4/28/16 20:05	108.32	4/28/16 20:10	108.256	0	-1	6400	0	10000	USDJPY	0.0538	1
4/28/16 20:10	108.256	4/28/16 21:40	108.127	0	1	-12900	0	10000	USDJPY	0.0557	1
4/28/16 21:45	108.071	4/28/16 21:50	108.139	0	-1	-6800	0	10000	USDJPY	0.0517	1
4/28/16 22:30	108.013	4/28/16 22:40	107.925	0	-1	8800	0	10000	USDJPY	0.0591	1
4/28/16 22:40	107.925	4/28/16 23:10	108.11	0	1	18500	0	10000	USDJPY	0.0719	1
4/29/16 1:15	108.138	4/29/16 1:30	108.153	0	-1	-1500	0	10000	USDJPY	0.0421	1

4/29/16 1:30	108.153	4/29/16 1:40	108.158	0	1	500	0	100000	USDJPY	0.0402	1
4/29/16 1:40	108.158	4/29/16 1:40	108.163	0	-1	-500	0	100000	USDJPY	0.0315	1
4/29/16 1:40	108.163	4/29/16 1:50	108.189	0	1	2600	0	100000	USDJPY	0.0315	1
4/29/16 1:50	108.189	4/29/16 2:05	108.143	0	-1	-4600	0	100000	USDJPY	0.0329	1
4/29/16 2:45	108.052	4/29/16 3:05	108.1	0	-1	-4800	0	100000	USDJPY	0.0328	1
4/29/16 3:10	108.036	4/29/16 3:50	107.905	0	-1	-13100	0	100000	USDJPY	0.0391	1
4/29/16 3:50	107.905	4/29/16 4:30	107.692	0	1	-21300	0	100000	USDJPY	0.0588	1
4/29/16 4:30	107.692	4/29/16 4:35	107.271	0	-1	-42100	0	100000	USDJPY	0.076	1
4/29/16 4:55	107.205	4/29/16 6:05	107.365	0	1	16000	0	100000	USDJPY	0.1397	1
4/29/16 6:20	107.252	4/29/16 6:25	107.179	0	-1	-7300	0	100000	USDJPY	0.0486	1
4/29/16 6:25	107.179	4/29/16 7:05	107.326	0	1	14700	0	100000	USDJPY	0.0517	1
4/29/16 7:45	107.192	4/29/16 8:20	107.263	0	-1	-7100	0	100000	USDJPY	0.0442	1
4/29/16 9:05	107.297	4/29/16 9:25	107.273	0	-1	-2400	0	100000	USDJPY	0.0529	1
4/29/16 10:10	107.124	4/29/16 10:10	107.113	0	-1	-1100	0	100000	USDJPY	0.0856	1
4/29/16 10:10	107.113	4/29/16 10:25	106.989	0	-1	-12400	0	100000	USDJPY	0.0856	1
4/29/16 10:25	106.989	4/29/16 10:50	107.143	0	1	15400	0	100000	USDJPY	0.0978	1
4/29/16 14:55	107.201	4/29/16 15:45	107.16	0	-1	-4100	0	100000	USDJPY	0.0479	1
4/29/16 16:10	107.295	4/29/16 16:25	107.216	0	1	-7900	0	100000	USDJPY	0.0896	1
4/29/16 16:40	107.332	4/29/16 17:35	107.306	0	1	-2600	0	100000	USDJPY	0.0784	1
4/29/16 17:50	107.189	4/29/16 18:25	106.69	0	1	-49900	0	100000	USDJPY	0.074	1
4/29/16 20:10	106.751	4/29/16 20:20	106.76	0	1	900	0	100000	USDJPY	0.0589	1
4/29/16 20:20	106.76	4/29/16 21:10	106.768	0	-1	-800	0	100000	USDJPY	0.0664	1
4/29/16 22:30	106.657	4/29/16 22:35	106.566	0	-1	-9100	0	100000	USDJPY	0.044	1
4/29/16 22:35	106.566	4/29/16 23:15	106.392	0	1	-17400	0	100000	USDJPY	0.0501	1
4/29/16 23:15	106.392	4/29/16 23:40	106.461	0	-1	-6900	0	100000	USDJPY	0.1026	1
4/29/16 23:50	106.334	5/2/16 0:55	106.301	0	-1	-3000	0	100000	USDJPY	0.0863	1
5/2/16 1:10	106.518	5/2/16 2:15	106.538	0	-1	-2000	0	100000	USDJPY	0.0678	1
5/2/16 2:25	106.384	5/2/16 3:15	106.439	0	1	5500	0	100000	USDJPY	0.0758	1
5/2/16 3:40	106.217	5/2/16 4:00	106.395	0	-1	-17800	0	100000	USDJPY	0.1114	1
5/2/16 4:35	106.554	5/2/16 4:45	106.445	0	-1	-10900	0	100000	USDJPY	0.0918	1
5/2/16 6:05	106.535	5/2/16 6:30	106.59	0	1	5500	0	100000	USDJPY	0.0474	1
5/2/16 6:30	106.59	5/2/16 6:55	106.536	0	-1	-5400	0	100000	USDJPY	0.0499	1
5/2/16 7:25	106.611	5/2/16 7:35	106.555	0	1	-5600	0	100000	USDJPY	0.0416	1
5/2/16 9:45	106.452	5/2/16 10:10	106.561	0	-1	-10900	0	100000	USDJPY	0.0511	1
5/2/16 10:20	106.411	5/2/16 11:15	106.411	0	-1	0	0	100000	USDJPY	0.0732	1
5/2/16 12:35	106.348	5/2/16 12:50	106.413	0	-1	-6500	0	100000	USDJPY	0.0398	1
5/2/16 13:15	106.481	5/2/16 14:45	106.581	0	-1	-10000	0	100000	USDJPY	0.0506	1
5/2/16 15:25	106.502	5/2/16 15:50	106.57	0	1	6800	0	100000	USDJPY	0.0308	1
5/2/16 16:10	106.678	5/2/16 16:45	106.634	0	-1	-4400	0	100000	USDJPY	0.0509	1
5/2/16 19:05	106.471	5/2/16 19:25	106.539	0	-1	-6800	0	100000	USDJPY	0.0479	1
5/2/16 19:30	106.613	5/2/16 19:45	106.531	0	-1	-8200	0	100000	USDJPY	0.0512	1
5/2/16 21:20	106.537	5/2/16 21:30	106.483	0	-1	-5400	0	100000	USDJPY	0.0423	1
5/2/16 21:55	106.428	5/2/16 22:10	106.491	0	-1	-6300	0	100000	USDJPY	0.0391	1
5/2/16 23:25	106.412	5/2/16 23:30	106.399	0	-1	-1300	0	100000	USDJPY	0.0338	1
5/2/16 23:30	106.399	5/2/16 23:59	106.395	0	1	-400	0	100000	USDJPY	0.0361	1

5/2/16 23:59	106.395	5/3/16 0:25	106.42	0	-1	-2760	0	100000	USDJPY	0.0171	1
5/3/16 2:30	106.429	5/3/16 3:05	106.403	0	-1	2600	0	100000	USDJPY	0.0146	1
5/3/16 3:10	106.338	5/3/16 4:25	106.184	0	1	-15400	0	100000	USDJPY	0.0247	1
5/3/16 4:35	106.241	5/3/16 5:00	106.19	0	-1	5100	0	100000	USDJPY	0.0543	1
5/3/16 5:15	106.147	5/3/16 5:25	106.192	0	-1	-4500	0	100000	USDJPY	0.051	1
5/3/16 6:00	106.15	5/3/16 6:15	106.114	0	-1	3600	0	100000	USDJPY	0.0405	1
5/3/16 6:15	106.114	5/3/16 6:25	106.167	0	1	5300	0	100000	USDJPY	0.0375	1
5/3/16 7:40	106.073	5/3/16 7:45	105.983	0	-1	9000	0	100000	USDJPY	0.0377	1
5/3/16 7:45	105.983	5/3/16 8:55	105.863	0	1	-12000	0	100000	USDJPY	0.0535	1
5/3/16 8:55	105.863	5/3/16 9:10	105.792	0	-1	7100	0	100000	USDJPY	0.0681	1
5/3/16 9:10	105.792	5/3/16 9:55	105.718	0	1	-7400	0	100000	USDJPY	0.0587	1
5/3/16 9:55	105.718	5/3/16 10:05	105.797	0	-1	-7900	0	100000	USDJPY	0.057	1
5/3/16 10:35	105.696	5/3/16 10:40	105.659	0	-1	3700	0	100000	USDJPY	0.0608	1
5/3/16 10:40	105.659	5/3/16 11:20	105.653	0	1	-600	0	100000	USDJPY	0.0635	1
5/3/16 12:20	105.823	5/3/16 12:45	105.768	0	-1	5500	0	100000	USDJPY	0.0575	1
5/3/16 13:40	105.687	5/3/16 13:50	105.742	0	-1	-5500	0	100000	USDJPY	0.0431	1
5/3/16 14:00	105.812	5/3/16 14:05	105.821	0	1	900	0	100000	USDJPY	0.0478	1
5/3/16 14:05	105.821	5/3/16 14:40	105.796	0	-1	2500	0	100000	USDJPY	0.0507	1
5/3/16 15:05	105.882	5/3/16 15:25	105.91	0	1	2800	0	100000	USDJPY	0.0495	1
5/3/16 15:25	105.91	5/3/16 15:35	105.926	0	-1	-1600	0	100000	USDJPY	0.0512	1
5/3/16 15:35	105.926	5/3/16 16:00	106.016	0	1	9000	0	100000	USDJPY	0.0613	1
5/3/16 16:00	106.016	5/3/16 16:15	105.924	0	-1	9200	0	100000	USDJPY	0.0665	1
5/3/16 16:35	106.001	5/3/16 16:40	106.103	0	1	10200	0	100000	USDJPY	0.0545	1
5/3/16 16:40	106.103	5/3/16 16:55	105.953	0	-1	15000	0	100000	USDJPY	0.0613	1
5/3/16 17:20	106.05	5/3/16 17:30	106.122	0	1	7200	0	100000	USDJPY	0.0814	1
5/3/16 17:30	106.122	5/3/16 17:30	106.123	0	-1	-100	0	100000	USDJPY	0.0759	1
5/3/16 17:30	106.123	5/3/16 19:05	106.348	0	1	22500	0	100000	USDJPY	0.0759	1
5/3/16 19:05	106.348	5/3/16 19:05	106.35	0	-1	-200	0	100000	USDJPY	0.0667	1
5/3/16 19:05	106.35	5/3/16 19:20	106.276	0	1	-7400	0	100000	USDJPY	0.0667	1
5/3/16 19:45	106.341	5/3/16 19:55	106.274	0	1	-6700	0	100000	USDJPY	0.0538	1
5/3/16 20:30	106.174	5/3/16 21:05	106.261	0	1	8700	0	100000	USDJPY	0.0502	1
5/3/16 21:25	106.274	5/3/16 22:20	106.338	0	-1	-6400	0	100000	USDJPY	0.0381	1
5/3/16 22:30	106.424	5/3/16 23:30	106.504	0	1	8000	0	100000	USDJPY	0.0567	1
5/3/16 23:30	106.504	5/4/16 0:25	106.697	0	-1	-19560	0	100000	USDJPY	0.0265	1
5/4/16 0:25	106.697	5/4/16 0:25	106.697	0	1	0	0	100000	USDJPY	0.0606	1
5/4/16 0:25	106.697	5/4/16 0:40	107.196	0	-1	-49900	0	100000	USDJPY	0.0606	1
5/4/16 1:00	107.06	5/4/16 1:10	106.845	0	-1	21500	0	100000	USDJPY	0.1473	1
5/4/16 3:20	106.55	5/4/16 3:25	106.545	0	-1	500	0	100000	USDJPY	0.071	1
5/4/16 3:25	106.545	5/4/16 3:45	106.616	0	1	7100	0	100000	USDJPY	0.0753	1
5/4/16 4:30	106.787	5/4/16 5:35	107.045	0	-1	-25800	0	100000	USDJPY	0.0677	1
5/4/16 6:40	107.159	5/4/16 6:45	107.164	0	1	500	0	100000	USDJPY	0.0366	1
5/4/16 6:45	107.164	5/4/16 7:25	107.267	0	-1	-10300	0	100000	USDJPY	0.0363	1
5/4/16 7:25	107.267	5/4/16 7:30	107.202	0	1	-6500	0	100000	USDJPY	0.0567	1
5/4/16 8:40	107.095	5/4/16 9:10	107.139	0	1	4400	0	100000	USDJPY	0.0405	1
5/4/16 9:25	107.059	5/4/16 9:30	106.916	0	-1	14300	0	100000	USDJPY	0.0431	1
5/4/16 9:30	106.916	5/4/16 10:50	106.858	0	1	-5800	0	100000	USDJPY	0.0577	1
5/4/16 11:15	107.023	5/4/16 11:45	106.95	0	-1	7300	0	100000	USDJPY	0.0583	1
5/4/16 12:10	106.782	5/4/16 12:45	106.773	0	1	-900	0	100000	USDJPY	0.0655	1
5/4/16 12:45	106.773	5/4/16 13:00	106.829	0	-1	-5600	0	100000	USDJPY	0.058	1
5/4/16 14:00	106.749	5/4/16 14:05	106.707	0	-1	4200	0	100000	USDJPY	0.0418	1

5/4/16 14:05	106.707	5/4/16 14:40	106.633	0	1	-7400	0	100000	USDJPY	0.0447	1
5/4/16 14:40	106.633	5/4/16 14:55	106.57	0	-1	6300	0	100000	USDJPY	0.0436	1
5/4/16 14:55	106.57	5/4/16 15:20	106.569	0	1	-100	0	100000	USDJPY	0.0458	1
5/4/16 15:20	106.569	5/4/16 15:25	106.417	0	-1	15200	0	100000	USDJPY	0.0606	1
5/4/16 15:25	106.417	5/4/16 15:55	106.567	0	1	15000	0	100000	USDJPY	0.0845	1
5/4/16 16:40	106.682	5/4/16 17:15	107.181	0	-1	-49900	0	100000	USDJPY	0.0808	1
5/4/16 18:15	107.065	5/4/16 18:35	106.963	0	1	-10200	0	100000	USDJPY	0.0826	1
5/4/16 19:05	107.128	5/4/16 19:55	107.1	0	-1	2800	0	100000	USDJPY	0.0639	1
5/4/16 20:25	107.15	5/4/16 20:30	107.237	0	1	8700	0	100000	USDJPY	0.0412	1
5/4/16 20:30	107.237	5/4/16 20:45	107.115	0	-1	12200	0	100000	USDJPY	0.0487	1
5/4/16 23:00	106.89	5/4/16 23:25	106.989	0	-1	-9900	0	100000	USDJPY	0.0318	1
5/4/16 23:40	107.034	5/4/16 23:59	106.973	0	-1	6100	0	100000	USDJPY	0.0387	1
5/5/16 1:05	107.013	5/5/16 1:35	106.976	0	-1	3700	0	100000	USDJPY	0.0289	1
5/5/16 2:10	106.923	5/5/16 2:50	106.942	0	-1	-1900	0	100000	USDJPY	0.0344	1
5/5/16 3:10	106.896	5/5/16 3:15	106.973	0	-1	-7700	0	100000	USDJPY	0.0302	1
5/5/16 3:20	107.053	5/5/16 4:00	107.14	0	-1	-8700	0	100000	USDJPY	0.0454	1
5/5/16 4:00	107.14	5/5/16 4:25	107.108	0	1	-3200	0	100000	USDJPY	0.0615	1
5/5/16 4:50	107.161	5/5/16 5:20	107.125	0	1	-3600	0	100000	USDJPY	0.0446	1
5/5/16 7:00	107.151	5/5/16 8:00	107.128	0	-1	2300	0	100000	USDJPY	0.0211	1
5/5/16 8:20	107.049	5/5/16 9:25	107.027	0	1	-2200	0	100000	USDJPY	0.0233	1
5/5/16 10:10	107.092	5/5/16 10:45	107.127	0	-1	-3500	0	100000	USDJPY	0.0352	1
5/5/16 11:25	107.277	5/5/16 11:25	107.277	0	-1	0	0	100000	USDJPY	0.0589	1
5/5/16 11:25	107.277	5/5/16 11:35	107.345	0	1	6800	0	100000	USDJPY	0.0589	1
5/5/16 11:35	107.345	5/5/16 12:00	107.337	0	-1	800	0	100000	USDJPY	0.0594	1
5/5/16 12:00	107.337	5/5/16 12:30	107.385	0	1	4800	0	100000	USDJPY	0.0621	1
5/5/16 12:30	107.385	5/5/16 13:00	107.28	0	-1	10500	0	100000	USDJPY	0.0506	1
5/5/16 13:40	107.166	5/5/16 13:55	107.259	0	1	9300	0	100000	USDJPY	0.0474	1
5/5/16 15:10	107.116	5/5/16 15:35	107.08	0	1	-3600	0	100000	USDJPY	0.0476	1
5/5/16 15:35	107.08	5/5/16 15:45	106.945	0	-1	13500	0	100000	USDJPY	0.0453	1
5/5/16 15:45	106.945	5/5/16 16:30	107.044	0	1	9900	0	100000	USDJPY	0.0542	1
5/5/16 16:40	107.103	5/5/16 17:35	107.236	0	-1	-13300	0	100000	USDJPY	0.0838	1
5/5/16 18:00	107.421	5/5/16 18:25	107.317	0	1	-10400	0	100000	USDJPY	0.0825	1
5/5/16 19:40	107.26	5/5/16 20:50	107.255	0	1	-500	0	100000	USDJPY	0.0411	1
5/5/16 23:45	107.293	5/5/16 23:59	107.261	0	1	-3200	0	100000	USDJPY	0.0213	1
5/6/16 1:15	107.277	5/6/16 1:20	107.293	0	1	1600	0	100000	USDJPY	0.011	1
5/6/16 1:20	107.293	5/6/16 1:40	107.278	0	-1	1500	0	100000	USDJPY	0.0121	1
5/6/16 2:55	107.186	5/6/16 3:05	107.348	0	1	16200	0	100000	USDJPY	0.022	1
5/6/16 3:30	107.37	5/6/16 4:05	107.273	0	1	-9700	0	100000	USDJPY	0.0728	1
5/6/16 4:30	107.207	5/6/16 4:45	107.11	0	-1	9700	0	100000	USDJPY	0.0663	1
5/6/16 4:45	107.11	5/6/16 4:45	107.107	0	1	-300	0	100000	USDJPY	0.0745	1
5/6/16 4:45	107.107	5/6/16 4:55	107.071	0	-1	3600	0	100000	USDJPY	0.0745	1
5/6/16 4:55	107.071	5/6/16 5:35	107.129	0	1	5800	0	100000	USDJPY	0.0679	1
5/6/16 7:05	107.075	5/6/16 7:35	107.128	0	-1	-5300	0	100000	USDJPY	0.0309	1
5/6/16 8:35	107.2	5/6/16 8:50	107.148	0	1	-5200	0	100000	USDJPY	0.0367	1
5/6/16 9:05	107.222	5/6/16 9:20	107.165	0	1	-5700	0	100000	USDJPY	0.0362	1
5/6/16 9:45	107.066	5/6/16 11:10	106.868	0	1	-19800	0	100000	USDJPY	0.0433	1
5/6/16 11:10	106.868	5/6/16 11:25	106.979	0	-1	-11100	0	100000	USDJPY	0.0491	1
5/6/16 11:40	106.901	5/6/16 12:20	106.932	0	-1	-3100	0	100000	USDJPY	0.0485	1
5/6/16 12:40	106.865	5/6/16 12:50	106.928	0	-1	-6300	0	100000	USDJPY	0.0307	1
5/6/16 13:35	107.001	5/6/16 14:05	106.974	0	-1	2700	0	100000	USDJPY	0.0445	1
5/6/16 15:15	107.001	5/6/16 15:30	106.935	0	1	-6600	0	100000	USDJPY	0.0329	1
5/6/16 15:35	106.729	5/6/16 15:35	106.589	0	1	-14000	0	100000	USDJPY	0.0773	1
5/6/16 15:35	106.589	5/6/16 16:15	106.684	0	-1	-9500	0	100000	USDJPY	0.0773	1
5/6/16 16:45	106.848	5/6/16 17:05	106.748	0	-1	10000	0	100000	USDJPY	0.116	1
5/6/16 17:40	106.659	5/6/16 18:10	106.689	0	-1	-3000	0	100000	USDJPY	0.0948	1
5/6/16 18:50	106.617	5/6/16 19:00	106.682	0	-1	-6500	0	100000	USDJPY	0.0572	1
5/6/16 20:25	106.742	5/6/16 22:15	107.139	0	-1	-39700	0	100000	USDJPY	0.0351	1
5/6/16 22:15	107.139	5/6/16 22:40	107.106	0	1	-3300	0	100000	USDJPY	0.0563	1

TradeStation Trade List Summary for Omar Olortegui's Triple Moving Average

#	Type	Date	Time	Account	Symbol	Price	Roll Over Amt (USD)	Shares/Ctrts/Units		Net Profit Cum Net Profit
								Profit		
1	Sell	2/2/2016	9:00:02 AM	SIM663886X	USDJPY	¥ 120.63	\$0.00	50,000	\$70.56	\$70.56
	Buy	2/2/2016	9:09:36 AM	SIM663886X	USDJPY	¥ 120.46		50,000	\$70.56	\$70.56
2	Sell	2/4/2016	11:05:53 AM	SIM663886X	USDJPY	¥ 117.13	\$0.00	50,000	\$51.28	\$51.28
	Buy	2/4/2016	11:19:25 AM	SIM663886X	USDJPY	¥ 117.01		50,000	\$51.28	\$121.84
3	Sell	2/10/2016	9:20:14 AM	SIM663886X	USDJPY	¥ 114.63	\$0.00	50,000	\$13.09	\$13.09
	Buy	2/10/2016	9:36:07 AM	SIM663886X	USDJPY	¥ 114.60		50,000	\$13.09	\$134.93
4	Sell	2/16/2016	8:11:21 PM	SIM663886X	USDJPY	¥ 114.20	\$0.00	50,000	\$105.30	\$105.30
	Buy	2/16/2016	8:31:04 PM	SIM663886X	USDJPY	¥ 113.96		50,000	\$105.30	\$327.33
5	Sell	2/18/2016	9:50:05 AM	SIM663886X	USDJPY	¥ 113.66	\$0.00	50,000	(\$35.17)	(\$35.17)
	Buy	2/18/2016	10:15:24 AM	SIM663886X	USDJPY	¥ 113.74		50,000	(\$35.17)	\$292.16
6	Sell	2/24/2016	9:35:02 AM	SIM663886X	USDJPY	¥ 111.71	\$0.00	50,000	\$175.17	\$175.17
	Buy	2/24/2016	11:50:09 AM	SIM663886X	USDJPY	¥ 111.32		50,000	\$175.17	\$467.34
7	Sell	2/25/2016	8:30:05 AM	SIM663886X	USDJPY	¥ 112.51	\$0.00	50,000	\$146.22	\$146.22
	Sell	2/25/2016	2:40:13 PM	SIM663886X	USDJPY	¥ 112.84		50,000	\$146.22	\$613.56
8	Buy	3/1/2016	9:15:12 AM	SIM663886X	USDJPY	¥ 113.07	\$0.00	50,000	\$438.33	\$438.33
	Sell	3/1/2016	2:30:06 PM	SIM663886X	USDJPY	¥ 114.07		50,000	\$438.33	\$1,051.89
9	Buy	3/2/2016	10:35:03 PM	SIM663886X	USDJPY	¥ 113.86	\$0.00	50,000	\$122.66	\$122.66
	Sell	3/3/2016	1:41:01 AM	SIM663886X	USDJPY	¥ 114.14		50,000	\$122.66	\$1,174.54
10	Sell	3/8/2016	9:15:24 AM	SIM663886X	USDJPY	¥ 112.94	\$0.00	50,000	\$168.80	\$168.80
	Buy	3/8/2016	11:45:07 AM	SIM663886X	USDJPY	¥ 112.56		50,000	\$168.80	\$1,343.34
11	Buy	3/9/2016	9:25:08 AM	SIM663886X	USDJPY	¥ 112.79	\$0.00	50,000	\$387.09	\$387.09
	Sell	3/10/2016	12:15:19 AM	SIM663886X	USDJPY	¥ 113.67		50,000	\$387.09	\$1,730.43
12	Sell	3/10/2016	10:40:11 AM	SIM663886X	USDJPY	¥ 113.46	\$0.00	50,000	\$288.10	\$288.10
	Buy	3/10/2016	1:10:09 PM	SIM663886X	USDJPY	¥ 112.81		50,000	\$288.10	\$2,018.52
13	Buy	3/10/2016	8:50:12 PM	SIM663886X	USDJPY	¥ 113.17	\$0.00	50,000	\$154.16	\$154.16
	Sell	3/11/2016	12:05:03 AM	SIM663886X	USDJPY	¥ 113.52		50,000	\$154.16	\$2,172.68
14	Sell	3/16/2016	10:20:07 PM	SIM663886X	USDJPY	¥ 112.69	\$0.00	50,000	\$240.75	\$240.75
	Buy	3/17/2016	1:55:42 AM	SIM663886X	USDJPY	¥ 112.15		50,000	\$240.75	\$2,413.43
15	Buy	3/18/2016	11:36:01 AM	SIM663886X	USDJPY	¥ 111.50	\$0.00	50,000	\$85.06	\$85.06
	Sell	3/18/2016	3:50:17 PM	SIM663886X	USDJPY	¥ 111.69		50,000	\$85.06	\$2,498.49
16	Buy	3/21/2016	9:00:35 AM	SIM663886X	USDJPY	¥ 111.58	\$0.00	50,000	\$85.00	\$85.00
	Sell	3/21/2016	10:05:14 AM	SIM663886X	USDJPY	¥ 111.77		50,000	\$85.00	\$2,583.48
17	Buy	3/21/2016	9:00:05 PM	SIM663886X	USDJPY	¥ 111.92	\$0.00	50,000	\$138.11	\$138.11
	Sell	3/22/2016	10:21:30 PM	SIM663886X	USDJPY	¥ 112.23		50,000	\$138.11	\$2,721.59
18	Buy	3/23/2016	8:35:21 AM	SIM663886X	USDJPY	¥ 112.84	\$0.00	50,000	(\$222.54)	(\$222.54)
	Sell	3/23/2016	2:50:01 PM	SIM663886X	USDJPY	¥ 112.34		50,000	(\$222.54)	\$2,499.05
18	Sell	3/23/2016	8:48:02 PM	SIM663886X	USDJPY	¥ 112.38	\$0.00	50,000	\$22.26	\$22.26
	Buy	3/31/2016	12:35:18 AM	SIM663886X	USDJPY	¥ 112.33		50,000	\$22.26	\$2,521.31
20	Buy	4/19/2016	9:10:09 AM	SIM663886X	USDJPY	¥ 109.28	\$0.00	50,000	(\$18.31)	(\$18.31)
	Sell	4/19/2016	9:57:23 AM	SIM663886X	USDJPY	¥ 109.24		50,000	(\$18.31)	\$2,503.00
21	Sell	4/19/2016	11:00:08 PM	SIM663886X	USDJPY	¥ 109.04	\$0.00	50,000	\$45.90	\$45.90
	Buy	4/20/2016	12:10:12 AM	SIM663886X	USDJPY	¥ 108.94		50,000	\$45.90	\$2,548.90
22	Sell	4/20/2016	10:20:11 PM	SIM663886X	USDJPY	¥ 109.71	\$0.00	50,000	(\$22.78)	(\$22.78)
	Buy	4/20/2016	10:35:21 PM	SIM663886X	USDJPY	¥ 109.76		50,000	(\$22.78)	\$2,526.12
23	Sell	4/21/2016	8:36:50 AM	SIM663886X	USDJPY	¥ 109.65	\$0.00	100,000	\$18.24	\$18.24
	Buy	4/21/2016	9:18:34 AM	SIM663886X	USDJPY	¥ 109.63		100,000	\$18.24	\$2,544.36
24	Buy	4/26/2016	9:50:13 PM	SIM663886X	USDJPY	¥ 111.15	\$0.00	50,000	\$80.84	\$80.84
	Sell	4/27/2016	8:00:16 AM	SIM663886X	USDJPY	¥ 111.33		50,000	\$80.84	\$2,625.20
25	Sell	4/27/2016	5:54:42 PM	SIM663886X	USDJPY	¥ 111.50	\$0.00	50,000	\$1,913.59	\$1,913.59
	Buy	5/9/2016	12:39:06 AM	SIM663886X	USDJPY	¥ 107.39		50,000	\$1,913.59	\$4,538.79

Appendix 3. Weekly Progress Reports

Ziyan Ding

Progress Report for 02/22/16-02/28/16

Wall Street Journal Articles⁴³

I read several Wall Street Journals and get summaries about what important and most relevant to currency that may be benefit for our project and researches.

Global Market:

Oil:

Oil price still has large impact on market.

Facts:

- Rising oil prices had driven much of last week's rally on hopes that a production cap would alleviate a global glut of supply.
- Roughly 7.1 billion shares changed hands Monday, the second-lowest volume day so far this year.
- Twenty-nine of the 30 Dow industrials components rose, from battered financial and technology stocks to better performing consumer companies such as Coca-Cola, pushing the index into positive territory for the month.

Analysis:

Global stocks rekindled their rally, spurred by rising commodities prices. Energy companies stood out among gainers following a rise in crude-oil prices, helping calm investors' fears about further declines in the troubled sector. Rising oil prices had driven much of last week's rally on hopes that a production cap would alleviate a global glut of supply. "The market seems to have a certain amount of buoyancy because there is expectation that something might be done

⁴³ <http://www.wsj.com/>

to try to halt this supply glut we have,” said Gene McGillian, an analyst at brokerage Tradition Energy. But prices are unlikely to rise above \$35 a barrel, he said, unless the global glut of crude starts to shrink.

Conclusion:

In a word, if oil stabilizes, the market should stabilize.

Europe

Britain:

Facts:

- Sterling fall 0.9% against the euro
- A whopping 1.8% against the dollar as the debate over the U.K.’s membership in the European Union broke into full flow.
- The currency moves came on a day when stocks were upbeat and even beaten-down bank shares on both sides of the Atlantic found relief.
- The euro has gained 5.5% against the pound this year, although the euro zone clearly wouldn’t be immune to a U.K. exit from the EU.

Analysis and Effects:

A weaker pound makes the ECB’s job tougher. The problem for the ECB is that the pound, while not as important as it once was, is still a big hitter in trade weighted indexes for the euro. And on a trade-weighted basis, the euro already is higher than it was when the ECB started its sovereign-bond purchases. A stronger euro will be a double pain. It has potential to push down import prices and so weigh on already tepid inflation. And it may exacerbate weakness of foreign demand.

Asia

Japan:

Starting with record low interest rates, then purchases of government bonds and mortgage bonds, ultra accommodative policy progressed in Japan to buying real estate investment trusts and equity funds. With negative rates, central bankers started to thinking a potential approach for the Bank of Japan to solve its problems.

Negative Rates Disadvantages:

- Hurting banks
- Bond supply may be limited
- HSBC says that in a worst-case scenario the BOJ would have trouble filling its monthly purchases later on this year.

Creating money to buy oil has 4 big advantages:

1. It allows the BOJ directly to weaken the currency without dangerous diplomatic repercussions.

a. Oil is denominated in dollars, so yen have to be sold to finance the purchase. But the U.S. could hardly object to Japan importing more oil.

2. Purchases by the BOJ would push up the price of crude.

a. Japanese consumers may not see that as a good thing, but investors are fixated on the oil price as a measure of whether to take risk or not. Crude has this year become central to everything from equities to government bonds and currencies, as traders take their cue from the oil price—with the haven yen tending to strengthen when oil falls, as it did again on Tuesday. **This market effect gives oil purchases additional power in weakening the yen.**

3. Japan imports almost all its oil and has fewer days' reserves than the average importer.

a. Building new oil storage would support investment, too.

4. It is easy to argue that now is a good time to buy oil, with the price down to a quarter of its 2008 peak.

Unfortunately, there just isn't enough oil in the world to help the BOJ print money on the scale it wants for very long. But since everything can happen in economic market, this could be a potential approach that BOJ would actually use in the future, which will make the market in turmoil again.

Individual Progress on Trading

Auto Trading:

Experiments & Backtesting

- Use pre-designed strategies

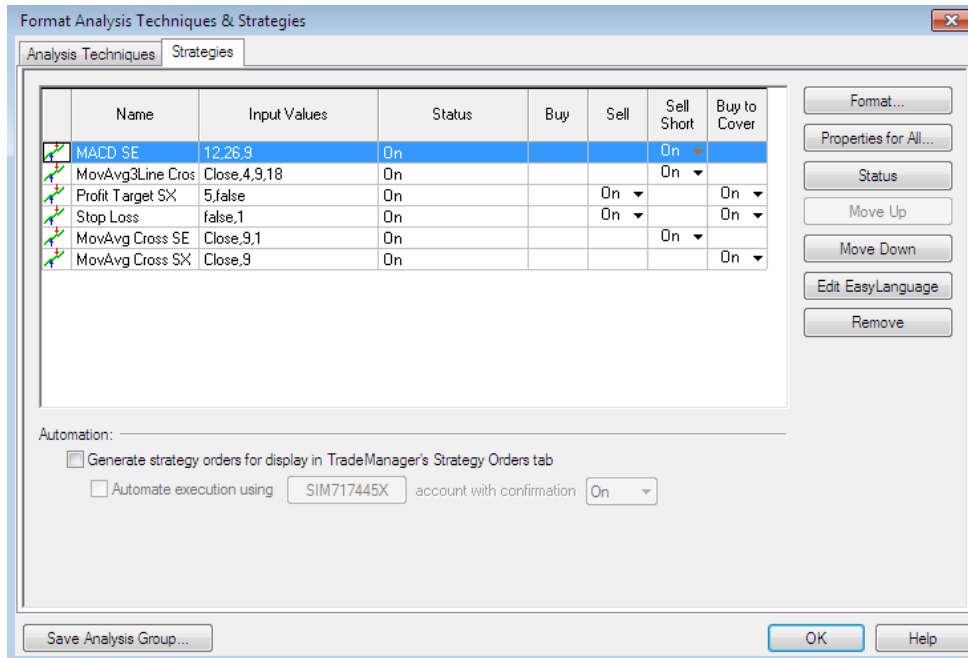
- Make reasonable combination of strategies to cover entry and exit conditions
- Find the ones making profit

Explanation

- Understand and analyze why the strategy works or doesn't work
- Make Optimization of system

Test in real time

- Keep sync with current market condition
- Make system practical



TradeStation Strategy Performance Report - USDJPY 15 min (2/8/2016-2/19/2016)

Account (USD) ALL Data

Display: Column View

TradeStation Performance Summary			
	All Trades	Long Trades	Short Trades
Total Net Profit	\$2,052.65	\$0.00	\$2,052.65
Gross Profit	\$7,289.65	\$0.00	\$7,289.65
Gross Loss	(\$5,236.99)	\$0.00	(\$5,236.99)
Profit Factor	1.39	n/a	1.39
Roll Over Credit	(\$9.49)	\$0.00	(\$9.49)
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$2,944.32	\$0.00	\$2,944.32
Select Gross Profit	\$7,289.65	\$0.00	\$7,289.65
Select Gross Loss	(\$4,345.33)	\$0.00	(\$4,345.33)
Select Profit Factor	1.68	n/a	1.68
Adjusted Total Net Profit	\$87.92	\$0.00	\$87.92
Adjusted Gross Profit	\$6,001.01	\$0.00	\$6,001.01
Adjusted Gross Loss	(\$5,913.09)	\$0.00	(\$5,913.09)
Adjusted Profit Factor	1.01	n/a	1.01
Total Number of Trades	92	0	92
Percent Profitable	34.78%	0.00%	34.78%
Winning Trades	32	0	32
Losing Trades	60	0	60
Even Trades	0	0	0
Avg. Trade Net Profit	\$22.31	\$0.00	\$22.31
Avg. Winning Trade	\$227.80	\$0.00	\$227.80
Avg. Losing Trade	(\$87.28)	\$0.00	(\$87.28)
Ratio Avg. Win:Avg. Loss	2.61	n/a	2.61
Largest Winning Trade	\$838.35	\$0.00	\$838.35
Largest Losing Trade	(\$891.66)	\$0.00	(\$891.66)
Largest Winner as % of Gross Profit	11.50%	n/a	11.50%
Largest Loser as % of Gross Loss	17.03%	n/a	17.03%

Performance Summary Trade Analysis Trades List Periodical Returns Performance Graphs Trade Graphs Settings

Strategies Analysis:

- MACD SE avoids the false signal generated by moving average
- Set Stop Loss and Profit Target SX to reduce risk
- Use moving average as mainly selling and buying strategy

The total investment is 100,000\$ and profit for this Backtesting is 2052.65\$.

Progress Report for 03/13/16-03/20/16

Progress Summary:

Hours Taken	Task Completed
3	Working on IQP White Paper
4	Tradestation/EasyLanguage

2	Group Meeting
2	News Articles/Journal Entry

TradeStation:

- **Modified the code of strategies**
- **Make modification and optimization**
- **Doing researches to find better optimization**

WSJ News Articles⁴⁴

Following materials are summarized from the Wall Street Journals.

A currency rally occurs but won't last long.

America: Expectation of a stronger dollar engineered by the U.S. Federal Reserve

China: Fear of the People's Bank of China may allow a much weaker yuan

Facts:

- China's government and central bank worked to convince investors that they had no plan to devalue the yuan, while embarking on yet more domestic stimulus.
- Foreign-exchange reserve won't run out.

Analysis:

- In the short run, a stable China removes some of the pressure on emerging markets that rely on the country for exports, while renewed construction boosts its demand for commodities.
- In the long run, it won't last. China has to reduce its reliance on commodity-heavy infrastructure and property and boost consumption. But so long as it keeps adding debt to maintain growth and buy time for the transformation, emerging markets gain breathing space.

⁴⁴ <http://www.wsj.com/>

Both expectation of stronger dollar and fear of weaker yuan hurt emerging market because companies have large dollar denominated debts and export a lot to China. However, a lot of bad news is already reflected in emerging market currencies, but not enough for the risks ahead. The rally is an opportunity to get out.

European: European Central Bank Split

Facts:

- ECB decided to offer eurozone financial institutes cheap four-year loans and the loans allow Eurozone banks to borrow at no cost for up to four years.
- ECB rolled out a six-pronged plan to boost weak inflation to its target of below 2% and increases bank lending in the Eurozone.
- ECB said it would cut all of its key interest rates.

Analysis:

Supporting Opinion:

- The policy is used to prevent the interest rates from falling further.
- These measures all aimed at financial institutions in crisis in Southern Europe.

Contradicting Opinion:

- The central bank is overstating “deflationary risks”.
- ECB measures hurts not only savers and banks but endowments, pensions, social security plans and insurers.
- The longer-term loans aren’t necessary for monetary policy and they will not have an effect on the real economy
- ECB decision is going to hurt banks that have a lot of excess liquidity.

Oil: Oil price rebound as rally goes on

Facts:

- Oil benchmark broke above \$40 a barrel Thursday for the first time this year, extending a rally that has seen prices rebound 53% from their lowest level in more than a decade reached last month.

Analysis:

1. The market is still oversupplied.

a. U.S. stockpiles rose to a record last week and available storage space in key regions has become stretched. Though U.S. producers have cut back output moderately, Iran continues to ramp up production after international sanctions were lifted in January.

2. Many analysts noted parallels to a similar bull market a year ago, when prices surged more than 30% between January and May, only to tumble again to new lows.

The rally is misguided, so it is difficult to see what's going to result in sustained further appreciation in oil price.

Progress Report for 03/20/16-03/27/16

Hours Taken	Task Completed
1	Working on IQP Write Up
4	Tradestation
2	Group Meeting
2	News Articles/Journal

Individual Progress:

1. Modify EasyLanguage Code
2. Walk Forward Optimization on self designed strategy
3. Combine strategies together
4. Atomization

WSJ News Articles⁴⁵

Following materials are summarized from the Wall Street Journals.

America:

Worries About Stagflation:

Facts:

1. The sharp rise in what is known as the 10 year inflation “breakeven” cause the worries.
2. Treasury yields reversed at the same time as inflation expectations turned in mid-February, but inflation-linked yields have continued to fall.

Analysis:

1. The market is worried that growth will remain so-so while rising oil prices and incipient wage pressure force the U.S. Federal Reserve to tighten policy.
2. The rise in demand for gold doesn’t help the case for concern as much as it might seem.
3. Rising oil prices are the wrong sort of inflation for growth. Some asset prices may be pushed up as more expensive oil removes the risk of defaults and knock-on financial dislocations. But this is just noise around an underlying market signal which is negative about the economy.

China:

IMF Wants more data from Beijing on Yuan

Fact:

The People’s Bank of China has turned to the derivatives market to help prop up the currency—a shift from its traditional approach of dipping into its dollar pile to buy yuan.

Strategy:

The derivatives strategy involves the central bank instructing state banks to borrow dollars that they subsequently sell. The PBOC then enters into forward

⁴⁵ <http://www.wsj.com/>

contracts with the banks, which means it will take those trades onto its own balance sheet at a future date.

Advantages:

1. It allows it to burn through its foreign-exchange reserves more slowly and drain smaller amounts of yuan from the financial system at a time of economic slowdown.
2. It also leaves less evidence of intervention.

The IMF decided in late November to add the yuan to its elite basket of reserve currencies, which also includes the dollar, euro, yen and pound.

The Chinese central bank started to report some of its derivatives holdings to the fund in December, but the data so far haven't represented China's total positions.

China looks at taxing foreign currencies

BEIJING—China is looking at introducing a tax on foreign- currency transactions, among other measures.

1. To curb speculative capital flows, even though outflows have recently slowed.
2. To consider policies to increase the costs of short-term speculation as long as they don't affect normal capital flows.
3. Other tools under consideration include imposing fees on sales of forward positions.
4. The People's Bank of China is testing the fees in a pilot project.

Stock Market Summary

America:

1. On Wednesday, the Dow Jones Industrial Average lost 79.98 points.
2. Energy stocks led the S&P 500 lower, falling 2.1% as oil prices fell.
3. U.S. crude oil tumbled 4% to \$39.79 a barrel as U.S. government data confirmed a large rise in crude stockpiles, adding to the global glut of oil.

4. **The dollar continued to gain against the euro and yen**, recovering from last week's selloff. The euro fell 0.3% against the dollar to \$1.1182. The pound, which fell sharply on Tuesday, extended its declines against the dollar; sterling declined 0.6% to \$1.4117.

Other Countries:

1. The Stoxx Europe 600 fell 0.1%. Stocks were down in the Asia/Pacific region early Thursday.
2. The Shanghai Composite was down 1.1%, Australia's S&P ASX 200 was down 1.2%.
3. Hong Kong's Hang Seng Index was down 0.8%.
4. South Korea's Kospi was off 0.4%.
5. Japan's Nikkei was down 0.3%.

Conclusion:

With the two-day pullback, the Dow industrials and S&P 500 have advanced more than 11% since their 2016 lows on Feb. 11.

It is a fairly significant rebound, but not enough necessarily to suggest that American can propel the rally from here.

Progress Report for 03/28/16-04/03/16

Hours	Task Completed
2 hours	Wall Street Journal
8 hours	TradeStation
2 hours	Research
2 hours	Group Meeting
1 hour	White Paper

TradeStation

This week I have upgraded my system and continue modifying my code. Besides the Kernel Chanel and Triple Moving Average, I have added RSI and profit target and stop loss into my system. I have utilized walk-forward optimization on 6 months, 2 months, 2 weeks and 1 day historical data and it works best for 5 minutes bar. After the optimization, it can guarantee profits over all above time periods and get \$1845.57 profit for last week and \$6023.37 for last month with the total investment \$100,000. If I can keep earn approximate \$6000 for a month, then it would be \$72,000 for one year, which is more than 70% return. Those profits are gained without using the news and stayed in market for whole time. Next week, I plan to research on the best time to stay in market and add that factor to my system.

	All Trades	Long Trades	Short Trades
Total Net Profit	\$1,845.57	\$2.63	\$1,842.94
Gross Profit	\$4,762.13	\$571.37	\$4,190.76
Gross Loss	(\$2,916.56)	(\$568.74)	(\$2,347.82)
Profit Factor	1.63	1.00	1.78
Roll Over Credit	(\$75.44)	\$0.00	(\$75.44)
Open Position P/L	\$188.08	\$0.00	\$188.08
Select Total Net Profit	\$1,229.12	\$2.63	\$1,226.49
Select Gross Profit	\$3,871.79	\$571.37	\$3,300.42
Select Gross Loss	(\$2,642.68)	(\$568.74)	(\$2,073.93)
Select Profit Factor	1.47	1.00	1.59
Adjusted Total Net Profit	\$955.60	(\$225.54)	\$915.62
Adjusted Gross Profit	\$4,215.88	\$454.74	\$3,609.61
Adjusted Gross Loss	(\$3,260.28)	(\$680.28)	(\$2,693.98)
Adjusted Profit Factor	1.29	0.67	1.34
Total Number of Trades	154	56	98
Percent Profitable	49.35%	42.86%	53.06%
Winning Trades	76	24	52
Losing Trades	72	26	46
Even Trades	6	6	0
Avg. Trade Net Profit	\$11.98	\$0.05	\$18.81
Avg. Winning Trade	\$62.66	\$23.81	\$80.59
Avg. Losing Trade	(\$40.51)	(\$21.87)	(\$51.04)
Ratio Avg. Win:Avg. Loss	1.55	1.09	1.58
Largest Winning Trade	\$559.17	\$88.06	\$559.17
Largest Losing Trade	(\$273.88)	(\$126.90)	(\$273.88)
Largest Winner as % of Gross Profit	11.74%	15.41%	13.34%
Largest Loser as % of Gross Loss	9.39%	22.31%	11.67%



TradeStation Strategy Performance Report - USDJPY 5 min (3/4/2016-4/1/2016)

Account: (USD) | ALL Data

Display: Column View

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$6,023.37	\$2,297.82	\$3,725.55
Gross Profit	\$22,156.66	\$4,709.14	\$17,447.52
Gross Loss	(\$16,133.29)	(\$2,411.32)	(\$13,721.97)
Profit Factor	1.37	1.95	1.27
Roll Over Credit	(\$116.53)	\$1.59	(\$118.12)
Open Position P/L	\$188.08	\$0.00	\$188.08
Select Total Net Profit	\$4,226.92	\$1,817.63	\$2,409.29
Select Gross Profit	\$18,094.81	\$4,228.94	\$13,865.87
Select Gross Loss	(\$13,867.90)	(\$2,411.32)	(\$11,456.58)
Select Profit Factor	1.30	1.75	1.21
Adjusted Total Net Profit	\$4,028.05	\$1,662.48	\$1,732.93
Adjusted Gross Profit	\$21,037.58	\$4,312.56	\$16,346.24
Adjusted Gross Loss	(\$17,009.53)	(\$2,650.07)	(\$14,613.31)
Adjusted Profit Factor	1.24	1.63	1.12
Total Number of Trades	763	273	490
Percent Profitable	51.38%	51.65%	51.22%
Winning Trades	392	141	251
Losing Trades	339	102	237
Even Trades	32	30	2
Avg. Trade Net Profit	\$7.89	\$8.42	\$7.60
Avg. Winning Trade	\$56.52	\$33.40	\$69.51
Avg. Losing Trade	(\$47.59)	(\$23.64)	(\$57.90)
Ratio Avg. Win:Avg. Loss	1.19	1.41	1.20
Largest Winning Trade	\$796.25	\$480.20	\$796.25
Largest Losing Trade	(\$516.22)	(\$174.39)	(\$516.22)
Largest Winner as % of Gross Profit	3.59%	10.20%	4.56%
Largest Loser as % of Gross Loss	3.20%	7.23%	3.76%

Performance Summary | Trade Analysis | Trades List | Periodical Returns | Performance Graphs | Trade Graphs | Settings

WSJ News Articles⁴⁶

Following materials are summarized from the Wall Street Journals.

1. Oil Sinks As New Supply Emerges BY NICOLE FRIEDMAN
2. Profits Stagnate At China's Banks BY CHUIN-WEI YAP
3. S&P Cuts China's Rating Outlook BY GREGOR STUART HUNTER AND MIA LAMAR
4. Stocks End Quarter With a Gain BY RIVA GOLD AND AARON KURILOFF

Oil

Facts:

- Oil prices sank to a two week low Tuesday. It is down 7.6% from its recent peak on March 22.
- U.S. prices dropped for a fifth session in a row.

Analysis and Opinions:

- The buoyant market sentiment of only two weeks ago has reversed sharply, with an anticipated supply freeze now in doubt.
- Next big move is participated to be another trip back below \$30.
- The dollar fell on the news. A weaker greenback makes oil, which is traded in dollars, more affordable to foreign buyers.

China

China's Banks

Facts:

China's biggest banks posted their lowest annual profit growth in a decade, as bad loans mount in an ailing economy that is pushing lenders toward riskier avenues of expansion.

- Three major banks that reported 2015 results on Wednesday said they wrote off 142 billion yuan (\$21.85 billion) in irrecoverable debt last year, 1.4 times the volume in 2014.

⁴⁶ <http://www.wsj.com/>

- Profits for the three banks were nearly flat, compared with industry growth rates of close to 40% just three years ago.

Analysis and Impacts:

- Slowing profit growth has forced many Chinese banks, especially midsize lenders, to invest aggressively in “shadow banking” assets such as trust and wealth-management products.
- The banks said the economic downturn and the government’s plans to shed industrial capacity will continue to weigh on their outlook.
- Asset quality will remain under pressure, and it will still be relatively tough for risk management and control.

Efforts to refocus economy on consumers are progressing slowly

Facts:

- HONG KONG—Standard & Poor’s Ratings Services on Thursday cut its outlook for the Chinese government’s credit rating.
- S&P kept its double-A-minus rating on China’s sovereign debt but lowered the outlook to negative from stable.
- That is the same level the country’s debt is rated by fellow ratings firm Moody’s Investors Service, which in March also lowered its outlook on China’s debt to negative.

Analysis:

- The moves come as China opens its massive bond market wider to foreign investors.
- Economic and financial risks to the Chinese government’s creditworthiness are gradually increasing.
- These expected trends could weaken the Chinese economy’s resilience to shocks.
- S&P was careful to praise China’s far-reaching efforts at change, such as cracking down on government corruption.

U.S. Stock Market

Facts:

- U.S. stocks ended the quarter slightly ahead of where they began, after major indexes bounced back sharply from their bruising start to the year.

- U.S. oil prices have risen 46% from their 2016 lows, ending the quarter up 3.5% at \$38.34 a barrel.
- Stable U.S. economic data helped lift the Dow Jones Industrial Average 13% from its Feb. 11 through, giving the index a 1.5% gain for the first three months of the year.

Analysis:

- Some investors are bracing for more turbulence as economies around the world remain sluggish and corporate earnings sag.
- Low or even negative interest-rate policies at the Federal Reserve, Bank of Japan and European Central Bank have driven yields around the world lower, pushing investors into riskier assets like U.S. stocks

Major economic calendar news impacts (USD & JPY):

Date	3:42pm	Currency	Impact	Detail	Actual	Forecast	Previous	Graph
Sun Mar 27								
Mon Mar 28	8:30am	USD	📈	Core PCE Price Index m/m	0.1%	0.2%	0.3%	
		USD	📈	Personal Spending m/m	0.1%	0.2%	0.1%	
		USD	📊	Goods Trade Balance	-62.9B	-62.3B	-62.4B	
		USD	📈	Personal Income m/m	0.2%	0.1%	0.5%	
	10:00am	USD	📈	Pending Home Sales m/m	3.5%	1.2%	-3.0%	
	7:30pm	JPY	📈	Household Spending y/y	1.2%	-1.8%	-3.1%	
		JPY	📊	Unemployment Rate	3.3%	3.2%	3.2%	
7:50pm	JPY	📈	Retail Sales y/y	0.5%	1.6%	-0.2%		
Tue Mar 29	9:00am	USD	📊	S&P/CS Composite-20 HPI y/y	5.7%	5.7%	5.6%	
	10:00am	USD	📈	CB Consumer Confidence	96.2	93.9	94.0	
	12:20pm	USD	📈	Fed Chair Yellen Speaks				
	7:50pm	JPY	📈	Prelim Industrial Production m/m	-6.2%	-5.8%	3.7%	
Wed Mar 30	8:15am	USD	📈	ADP Non-Farm Employment Change	200K	195K	205K	
	10:30am	USD	📈	Crude Oil Inventories	2.3M	3.1M	9.4M	
Thu Mar 31	1:00am	JPY	📈	Housing Starts y/y	7.8%	-2.2%	0.2%	
	7:30am	USD	📈	Challenger Job Cuts y/y	31.7%		21.8%	
	8:30am	USD	📈	Unemployment Claims	276K	266K	265K	
	9:45am	USD	📈	Chicago PMI	53.6	50.5	47.6	
	10:30am	USD	📊	Natural Gas Storage	-25B	-20B	15B	
	5:00pm	USD	📈	FOMC Member Dudley Speaks				
	7:50pm	JPY	📈	Tankan Manufacturing Index	6	8	12	
		JPY	📈	Tankan Non-Manufacturing Index	22	24	25	

Fri Apr 1	10:00pm	JPY	📅	Final Manufacturing PMI	📅	49.1	49.1	49.1	📊
	8:30am	USD	📅	Average Hourly Earnings m/m	📅	0.3%	0.2%	-0.1%	📊
		USD	📅	Non-Farm Employment Change	📅	215K	206K	245K ↘	📊
		USD	📅	Unemployment Rate	📅	5.0%	4.9%	4.9%	📊
	9:45am	USD	📅	Final Manufacturing PMI	📅	51.5	51.5	51.4	📊
	10:00am	USD	📅	ISM Manufacturing PMI	📅	51.8	50.8	49.5	📊
		USD	📅	Revised UoM Consumer Sentiment	📅	91.0	90.6	90.0	📊
		USD	📅	Construction Spending m/m	📅	-0.5%	0.2%	2.1% ↘	📊
		USD	📅	ISM Manufacturing Prices	📅	51.5	44.5	38.5	📊
		USD	📅	Revised UoM Inflation Expectations	📅	2.7%		2.7%	📊
	All Day	USD	📅	Total Vehicle Sales	📅	16.6M	17.6M	17.5M	📊
	12:00pm	USD	📅	FOMC Member Mester Speaks	📅				📊
	Sat Apr 2								

from <http://www.forexfactory.com/calendar.php?week=mar27.2016>

Omar Olortegui

Progress Report for 02/22/16-02/28/16

Wall Street Journal Articles:

Petrobras Signs \$10 Billion China Loan Deal





- Brazil's pressed state-controlled energy company Petroleo Brasileiro SA on Friday said it has signed a term sheet with China Development Bank to obtain loans worth \$10 billion in exchange for supplying petroleum to Chinese companies. The details of which are still under discussion.
- The deal was vaguely outlined during a May 2015 visits to Brazil by Chinese Premier Li Keqiang. At that time the Brazilian president suggested the money could be used for drilling in the pre-salt geological formation, referring to large, ultra-deepwater oil deposits off Brazil's' coast that Petrobras is struggling to develop.

G-20 Hears China Say There Will Be No Yuan Devaluation




- China emerged from the weekend Group of 20 meeting with a new measure of trust from major trading partners that it won't significantly devalues the Yuan. Persuading investors might be tougher.
- Global anxiety had grown in recent weeks that china would engineer significant Yuan devaluation as it endures the slowest economic growth in a quarter-century.

Major economic calendar news impacts (USD/JPY):

- Tuesday, February 23, 2016 (10am):

10:00am	USD		CB Consumer Confidence		92.2	97.4	97.8 	
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- Wednesday, February 24, 2016 (10:30am)

10:30am	USD		Crude Oil Inventories		3.5M	2.0M	2.1M	
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- Thursday, February 25, 2016 (8:30am)

8:30am	CAD		Corporate Profits q/q		-3.1%		-5.4%	
	USD		Core Durable Goods Orders m/m		1.8%	0.2%	-1.0%	
	USD		Unemployment Claims		272K	271K	262K	

Friday, February 26, 2016 (8:30am)

8:30am	USD		Prelim GDP q/q		1.0%	0.4%	0.7%	
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TradeStation Performance Summary:

Account(s)

 SIM663884M
 SIM663885F
 SIM663886X

Date Range

2/21/16

To: Today

Symbol Filter

All Symbols

None selected

[Generate](#)

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TradeStation Performance Summary [Collapse](#)

	All Trades	Long Trades	Short Trades
Total Net Profit	\$858.55	\$0.00	\$858.55
Gross Profit	\$1,018.24	\$0.00	\$1,018.24
Gross Loss	-\$159.69	\$0.00	-\$159.69
Profit Factor	6.376	n/a	6.376
Roll Over Credit	-\$3.03	\$0.00	-\$3.03
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$858.55	\$0.00	\$858.55
Select Gross Profit	\$1,018.24	\$0.00	\$1,018.24
Select Gross Loss	-\$159.69	\$0.00	-\$159.69
Select Profit Factor	6.376	n/a	6.376
Adjusted Total Net Profit	-\$319.39	\$0.00	-\$319.39
Adjusted Gross Profit	\$0.00	\$0.00	\$0.00
Adjusted Gross Loss	-\$319.39	\$0.00	-\$319.39
Adjusted Profit Factor	.000	n/a	.000

Progress Report for 03/13/16-03/20/16

Wall Street Journal Articles:

U.S. Consumer Sentiment Slips in March

- Consumer confidence fell in March amid concerns about rising gasoline prices and the broader economy. The University of Michigan preliminary consumer sentiment index for March, released Friday, registered at 90.0, compared with a final February reading of 91.7.
- Economists surveyed by The Wall Street Journal had expected the February index would rise to 92.2.
- The index reached a post-recession high of 98.1 in January 2015, but signs of slower economic growth in the U.S., financial market volatility and turmoil abroad have weighed on confidence. Still, the overall index remains consistent with other indicators that show the economy inching ahead. Indeed, March's measure remained above the 87.2 reading from September.

Bank of Japan Checking Yen's Rate Against the Dollar

- Bank of Japan officials were checking rates for the yen against the dollar earlier, a person familiar with the matter said Thursday, an indication of growing concern among Japanese authorities over the yen's appreciation.
- Japanese authorities in the past have demonstrated their uneasiness over the yen's rapid appreciation by calling banks and asking at what prices the currency can be bought and sold.
- The yen has kept strengthening this year despite the BOJ's decision in January to cut the rate on some excess reserves by banks into negative territory for the first time ever, in an effort to drive up inflation and economic activity.

Half of U.S. May Endure 'Lost Decade' of Depressed Employment

- Recessions hit some places harder than others, and recovery doesn't necessarily mean every place recovers all the jobs that it lost. Instead, unemployment rates can come down to pre-recession levels as job seekers leave distressed regions and move to economically healthier areas of the country. A state typically returns to normal after an adverse shock not because employment picks up, but because workers leave the state.
- People who lived in a harder-hit area in 2007 were experiencing significantly lower employment as of 2014, he wrote. But that doesn't

nec-essarily mean those work-ers were es-pe-cially dam-aged by the re-ces-sion. He wrote there is "sug-ges-tive ev-i-dence" that ar-eas hit hard dur-ing the re-ces-sion were "con-tin-u-ing to de-press their cur-rent res-i-dents' em-ploy-ment."

- In other words, un-der-ly-ing dam-age may be con-tin-u-ing to hold down em-ploy-ment in re-gions most af-fected in 2007. Based on the cur-rent trend, he wrote, em-ployment rates won't con-verge to their nor-mal lev-els un-til some-time in the 2020s.

Starwood: Anbang's Five-Star Price Gets Rave Reviews

- The deep-pock-eted Chi-nese in-surer and as-set man-ager shoved Mar-riott In-ternational MMMARMM aside in the bid-ding for Star-wood Ho-tels & Re-sorts World-wide. MMHOTMM An-bang In-sur-ance Group's \$13 bil-lion bid Fri-day puts it 19% above the value of Mar-riott's of-fer, which is mostly stock, based on Mar-riott's share price be-fore the An-bang bid sur-faced last week.

- Mar-riott has un-til March 28 to counter. It may ar-gue the com-bined en-ti-ties will be more com-pelling as a ho-tel be-he-moth with one mil-lion rooms and a large reser-va-tion and loy-alty pro-gram. But Star-wood's share-hold-ers, many of whom were ag-i-tat-ing for a sale in the first place, and now in-clude a fair num-ber of merger ar-bi-tragers, would rather have An-bang's cash than wait for a com-bined Mar-riott-Star-wood to reach full po-ten-tial.

- Bar-ring the deal get-ting blocked for na-tional se-cu-rity is-sues, which seems un-likely, Star-wood's fu-ture lies with An-bang.

Lessons In Chinese Debt Restructuring: The Debtor Always Wins

- Embattled Chinese property developer, Kaisa Group, which defaulted on \$2.5 billion of bonds almost a year ago announced late Thursday it had made amends with its two dissenting creditors, Farallon Capital Asia and BFAM Partners. The long-drawn-out restructuring is effectively done, barring procedural court approval processes.

- Kaisa's new deal will pay bondholders that were already onboard up to 3.8 cents on the dollar more upfront than the earlier proposal. That is if they agree to take a new option that offers high-yield bonds and contingent value rights.

- Tak-ing the op-tion with con-tin-gent value rights could still be bet-ter longer-term: these pay out more in the fu-ture if the com-pa-ny’s stock rises. They could be worth an ad-di-tional 7 cents if Kaisa’s mar-ket value hits cer-tain pre-de-ter-mined lev-els, with the com-pany choos-ing whether that is paid in cash or stock. Adding to in-vestors’ un-cer-tainty here, Kaisa’s stock is cur-rently sus-pended from trad-ing.
- For all the chest-beat-ing by the hold-outs—in-clud-ing a de-mand to in-ject \$150 mil-lion to pay bondholders in full in re-turn for eq-uity in Kaisa—they have emerged with only a few ex-tra cents on the dol-lar. It doesn’t al-ways pay to play hard-ball in China.

Performance Summary:

Hours Invested	Task Completed
2	News Articles/ Journal Entry
2	Group Meeting
1	Forex Factory Academic Calendar
5	TradeStation
1	Proofreading White Paper Background

Major Economic Calendar News Impacts (USD/JPY):

- Monday, March 14, 2016 (11:35pm)

11:35pm	JPY		Monetary Policy Statement	
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- Tuesday, March 15, 2016

Date	Time	Currency	Impact	Detail	Actual	Forecast	Previous	Graph
Tue Mar 15	12:30am	JPY		Revised Industrial Production m/m	3.7%	3.7%	3.7%	
		JPY		Tertiary Industry Activity m/m	1.5%	0.4%	-0.6%	
	2:32am	JPY		BOJ Press Conference				

8:30am	USD	🇺🇸	Core Retail Sales m/m	📊	-0.1%	-0.2%	-0.4% ↓	📊
	USD	🇺🇸	PPI m/m	📊	-0.2%	-0.2%	0.1%	📊
	USD	🇺🇸	Retail Sales m/m	📊	-0.1%	-0.1%	-0.4% ↓	📊
	USD	🇺🇸	Core PPI m/m	📊	0.0%	0.1%	0.4%	📊
	USD	🇺🇸	Empire State Manufacturing Index	📊	0.6	-10.3	-16.6	📊
10:00am	USD	🇺🇸	Business Inventories m/m	📊	0.1%	0.0%	0.1%	📊
	USD	🇺🇸	NAHB Housing Market Index	📊	58	59	58	📊

Wednesday, March 16, 2016

8:30am	CAD	🇨🇦	Manufacturing Sales m/m	📊	2.3%	0.4%	1.4% ↓	📊
	CAD	🇨🇦	Foreign Securities Purchases	📊	13.51B		-1.40B ↓	📊
	GBP	🇬🇧	Annual Budget Release	📊				📊
	USD	🇺🇸	Building Permits	📊	1.17M	1.20M	1.20M	📊
	USD	🇺🇸	CPI m/m	📊	-0.2%	-0.2%	0.0%	📊
	USD	🇺🇸	Core CPI m/m	📊	0.3%	0.2%	0.3%	📊
	USD	🇺🇸	Housing Starts	📊	1.18M	1.15M	1.12M ↓	📊
9:15am	USD	🇺🇸	Capacity Utilization Rate	📊	76.7%	76.9%	77.1%	📊
	USD	🇺🇸	Industrial Production m/m	📊	-0.5%	-0.2%	0.8% ↓	📊
9:30am	GBP	🇬🇧	CB Leading Index m/m	📊	0.2%		0.3% ↓	📊
10:30am	USD	🇺🇸	Crude Oil Inventories	📊	1.3M	2.9M	3.9M	📊
2:00pm	USD	🇺🇸	FOMC Economic Projections	📊				📊
	USD	🇺🇸	FOMC Statement	📊				📊
	USD	🇺🇸	Federal Funds Rate	📊	<0.50%	<0.50%	<0.50%	📊
2:30pm	USD	🇺🇸	FOMC Press Conference	📊				📊

Thursday, March 17, 2016

Thu Mar 17	2:30am	JPY	🇯🇵	BOJ Gov Kuroda Speaks	📊			
8:30am	CAD	🇨🇦	Wholesale Sales m/m	📊	0.0%	0.3%	1.8% ↓	📊
	USD	🇺🇸	Philly Fed Manufacturing Index	📊	12.4	-1.4	-2.8	📊
	USD	🇺🇸	Unemployment Claims	📊	265K	267K	258K ↓	📊
	USD	🇺🇸	Current Account	📊	-125B	-117B	-130B ↓	📊
10:00am	USD	🇺🇸	JOLTS Job Openings	📊	5.54M	5.57M	5.28M ↓	📊
	USD	🇺🇸	CB Leading Index m/m	📊	0.1%	0.2%	-0.2%	📊
10:30am	USD	🇺🇸	Natural Gas Storage	📊	-1B	-9B	-57B	📊
7:50pm	JPY	🇯🇵	Monetary Policy Meeting Minutes	📊				📊

Friday, March 18, 2016

9:00am	USD	🇺🇸	FOMC Member Dudley Speaks	📊				📊
	10:00am	USD	🇺🇸	Prelim UoM Consumer Sentiment	📊	90.0	92.1	91.7 ↓
	USD	🇺🇸	Prelim UoM Inflation Expectations	📊	2.7%		2.5%	📊
11:00am	USD	🇺🇸	FOMC Member Rosengren Speaks	📊				📊
2:00pm	USD	🇺🇸	FOMC Member Bullard Speaks	📊				📊

Progress Report for 03/21/16-03/27/16

Wall Street Journal Articles:

China's Oil Giants Get on a Fitness Regimen

- The biggest, Petro-China, reported results late Wednesday that had discipline written all over it. Start with its guidance that it would cut production of oil and gas by 2.7% in 2016. Fellow state producer Cnooc made a similar decision earlier this year, an extraordinarily difficult one for Chinese behemoths, who for so long appeared politically motivated to achieve size and growth.
- That makes Petro-China's second big sign of discipline important: Its 2015 capital spending came in 24% below what it had budgeted for the year, and 31% below 2014 levels. The company rightly reacted to oil prices staying stubbornly low last year.
- This distinction matters. A technical revision means reserves could always rise alongside oil prices. On the other hand, discovering little new oil or gas, though understandable in today's environment, could leave wells dry down the road. Keep in mind, too, that reserve lives are falling across the industry. Petro-China's reserves will actually last it longer than most supermajors. Its 1.1-year drop last year is only slightly worse than Exxon Mobil's.
- With futures markets forecasting only a marginal rise in oil prices this year, Petro-China shareholders are still awaiting their salvation. But at least the company is gaining the strength to withstand pain.

Rates Down, Risk up at China Life

- China Life Insurance Co.'s net profit for 2015 fell short of expectations, rising a measly 7.7% compared with consensus targets of 16.5% growth, according to Fact-Set. Meanwhile, profit at its health insurance business fell 82.9% year over year. The company attributed most of the fall to changes in actuarial assumption for discount rates on its insurance contracts.
- The challenge: the bigger the increase to overall reserves, the bigger the hit to profits. China Life uses a 750-day moving average of what is

effectively the 10-year Chinese government bond yield as its discount rate. That has been plummeting for the last two years.

- China Life's investments yielded 6.2% in 2015. The second-largest insurer and more aggressive peer, Ping An, earlier this month reported a record 7.8% return. So to make up for eroding profits, China Life has shifted its investment mix: it cut low-yielding term deposits and bond investments and pushed up equity investments by 7 percentage points. Although China Life is starting from a conservative base, Ping An's equity investments rose 2.1 percentage points in 2015 from the year before.

Defeats in Mid East Raise ISIS Threat to the West

- Today, that battlefield has become more dangerous than ever for Islamic State, which is being buffeted by U.S.-backed military campaigns in Syria and Iraq. While Islamic State isn't facing imminent collapse, one consequence of this battering is that trained and battle-hardened foreign fighters from Europe are more likely to head back to home ground. In the long run, of course, protecting Europe and the U.S. completely from the kinds of attacks in Brussels and Paris is impossible without strangling Islamic State in its cradle.
- In Iraq, Islamic State has lost some 40% of its territory, as government security forces, aided by the U.S., slowly close in on the group's stronghold of Mosul in northern Iraq and make major advances in Anbar province following the re-taking of Ramadi.
- At least 5,000 people from Western Europe have traveled to fight with Islamic State in Syria and Iraq, and several hundred of them since returned to Europe, according to Western officials. Many others have moved to Islamic State's new North African strongholds in Libya, much closer to Europe's shores.
- The carnage in Brussels on Tuesday and in Paris in November demonstrated the ability of these networks to inflict mass casualties in the heart of Europe despite massive counterterrorism and intelligence efforts deployed against the group. These sophisticated, complex attacks wouldn't have been possible without the training received in Islamic State camps in Syria or Iraq, said Guido Steinberg, expert at the German Institute for International and Strategic Affairs and former adviser on international terrorism at the chancellery in Berlin.

Turkey Deported Brussels Bomber

- Turkish President Recep Tayyip Erdogan on Wednesday said his country had deported one of the Brussels suicide bombers this past summer, but the man was subsequently freed in the Netherlands because investigators couldn't establish that he had any links to terror groups.
- Mr. Er-do-gan said the man was de-tained near the Syr-ian bor-der in the sum-mer, de-ported to the Nether-lands at the man's re-quest and al-lowed to go free.
- The rev-e-la-tion has raised ques-tions about gaps in Eu-rope's coun-ter-terror-ism ef-forts, which have been hob-bled in the past by poor in-tel-ligence-shar-ing and co-op-er-a-tion.
- Ac-cord-ing to Turk-ish of-fi-cials, Bel-gian po-lice told their Turk-ish coun-ter-parts that Mr. El Bakraoui had a record for petty crimes, but that they could find no ev-i-dence that he was a ter-ror threat.
- It was the sec-ond time that Tur-key has claimed Eu-ropean of-fi-cials ig-nored a warn-ing about an at-tacker. Turk-ish of-fi-cials said they had iden-ti-fied one of the as-sailants in the Paris at-tacks as a ter-ror-ism sus-pect and twice no-ti-fied French au-thor-ities.

Performance Summary:

Hours Invested	Task Completed
2	News Articles/ Journal Entry
2	Group Meeting
1	Forex Factory Academic Calendar
5	TradeStation
1	Proofreading White Paper Background

Major Economic Calendar News Impacts (USD/JPY):

- Wednesday, March 23, 2016

Date	Time	Currency	Impact	Detail	Actual	Forecast	Previous	Graph
Wed Mar 23	6:00am	CHF	🟡	ZEW Economic Expectations	2.5		-5.9	
	6:32am	EUR	🟡	German 30-y Bond Auction	0.94 1.2		0.77 1.6	
	8:40am	EUR	🟠	German Buba President Weidmann Speaks				
	9:00am	USD	🟠	FOMC Member Bullard Speaks				
	9:58am	EUR	🟡	Belgian NBB Business Climate	-4.2	-6.0	-6.6	
	10:00am	CHF	🟡	SNB Quarterly Bulletin				
			USD	🟠	New Home Sales	512K	512K	502K
	10:30am	USD	🔴	Crude Oil Inventories	9.4M	2.5M	1.3M	

- Thursday, March 24, 2016

8:15am	USD	🟠	FOMC Member Bullard Speaks					
8:30am	USD	🔴	Core Durable Goods Orders m/m		-1.0%	-0.2%	1.7%	
	USD	🔴	Unemployment Claims		265K	267K	259K	
	USD	🟠	Durable Goods Orders m/m		-2.8%	-3.0%	4.7%	
9:45am	USD	🟡	Flash Services PMI		51.0	51.3	49.7	
10:30am	USD	🟡	Natural Gas Storage		15B	20B	-1B	
All Day	NZD	🟡	Bank Holiday					
All Day	AUD	🟡	Bank Holiday					
7:30pm	JPY	🟠	Tokyo Core CPI y/y		-0.3%	-0.2%	-0.1%	
	JPY	🟡	National Core CPI y/y		0.0%	0.1%	0.0%	
7:50pm	JPY	🟡	SPPI y/y		0.2%	0.2%	0.3%	

- Friday, March 25, 2016

8:30am	USD	🔴	Final GDP q/q		1.4%	1.0%	1.0%	
	USD	🟡	Final GDP Price Index q/q		0.9%	0.9%	0.9%	

Progress Report for 03/28/16-04/03/16

Wall Street Journal Articles:

Jobs Report: Higher Participation Takes Heat Off Fed

- After years of declines, more Americans are finally getting back to work. The re-cent uptick in the so-called labor force participation rate isn't expected to last. And that could put additional pressure on the Federal Reserve to tighten monetary policy faster than many anticipate.
- After falling to 62.4% in September, the lowest since the 1970s, the participation rate has ticked higher, hitting 62.9% in February, the highest in a year.

- On the surface, an increase of one half of a percentage point doesn't seem like much. But its impact on more widely known employment measures is stark. And it deserves plenty of attention in Friday's jobs report, where economist's estimate 213,000 non-farm payrolls were added in March, with the unemployment rate holding at 4.9%.

Why Investors Are Scared to Bet on a Strengthening Dollar

- Analysts and investors say the U.S. dollar is due for some renewed strength, but they're hesitant to place bets on when it will happen.
- The dollar tends to rise against rival currencies as the U.S. economy improves relative to other countries, heightening expectations that the Federal Reserve will lift interest rates. But the WSJ Dollar Index, a measure of the greenback against 16 other currencies, fell 4% in the first three months of the year, its worst quarterly performance since 2010.
- Investor uncertainty highlights a tug-of-war that's tripped up many in recent months. On the one hand, economic data are improving, but on the other, the Federal Reserve has showed that global economic concerns could impede its decision to lift interest rates. The question is whether positive data can jump-start a dollar rally.
- But that had to be weighed against a speech by Janet Yellen on Tuesday in which the Fed chairwoman emphasized the negative effects of a slowing economy in China and low oil prices, leading many to believe the central bank was looking beyond the data to decide when it would lift rates.

Why China's Buffett Wannabe Is Taking an M&A Pause

- Guo Guangchang, who heads Fosun International, told The Wall Street Journal that his Hong Kong-listed conglomerate is pulling back from its foreign-buying spree because assets in the West are too expensive.
- Fosun has made zero foreign acquisitions this year, which does mark a change. The conglomerate, which has been snapping up insurance assets to provide a pool of cheap capital, agreed to roughly 30 acquisitions or private placements in 2014, according to S&P Global Market Intelligence. In 2015, this figure was closer to 20, most during the first half of the year.

- The jury is still out on how Buffett-like Mr. Guo is. He is now considering Russia, India and Brazil, markets that haven't exactly inspired value investing. But at least the next time Fosun pulls out its elephant gun, it will have more ammunition.

Global Markets' First-Quarter Report Card: Limited Progress

- As 2016 started, a popular view was that equities, particularly in Europe and Japan, were in favor, government bonds offered little value, and emerging markets were still too risky and troubled.
- One big shift has been in the dollar: it is down 4.8% against the euro and 7% against the yen. That helps explain the underperformance of European and Japanese equities, at least, as these markets have been helped in the past by weaker currencies. But it has also turbocharged foreign bond returns, and it has given emerging markets some much-needed breathing space.
- The first quarter offered investors few answers on the path of the global economy. The options they face at the start of the second are hardly appealing.
- Chicago Fed President Charles Evans will give his take on economic and monetary policy at a conference in Hong Kong on Tuesday. Dallas Fed President Robert Kaplan follows in Dallas on Wednesday; Fed Chairwoman Janet Yellen joins a panel discussion alongside former Fed leaders in New York and Kansas City Fed President Esther George speaks in York, Neb., on Thursday; and New York Fed President William Dudley speaks in Bridgeport, Conn., on Friday. Look for more evidence that the central bank will move cautiously despite signs of firming inflation and steady job growth.
- The Fed releases minutes from its March 15-16 meeting Wednesday, offering more detail on the decision to stand pat on rates. At the time, Ms. Yellen said "caution" was the appropriate course, comments she echoed in a March 29th speech.
- The Commerce Department releases international trade figures for February on Tuesday. In 2015, a strong dollar and weak overseas demand pushed trade volumes down from the prior year, with exports taking an especially large hit. That was a drag on the U.S. economy. The next report may show whether the effects of a strong dollar are starting to wane.







- In contrast to the international economy, the U.S. labor market has been relatively robust. The Labor Department on Tuesday will provide a more detailed picture of job churn when it releases February's job openings and labor turnover survey, or Jolts. Instead of just knowing how many jobs employers added, we'll also find out how many people quit or were laid off, as well as how many hires and job openings there were, offering a more nuanced view of the labor market's health.
- The service sector has been another relative bright spot in the economy, though activity has been trending lower since mid-2015. The Institute for Supply Management's nonmanufacturing purchasing managers index and data provider Markit's purchasing-managers index for services are due out Tuesday. The figures should help show if trouble elsewhere in the economy is bleeding into services.

Performance Summary:

Hours Invested	Task Completed
2	News Articles/ Journal Entry
2	Group Meeting
1	Forex Factory Academic Calendar
5	TradeStation
2	Proofreading White Paper Background

Major Economic Calendar News Impacts (USD/JPY):

- Tuesday, March 29, 2016

10:00am	USD		CB Consumer Confidence		96.2	93.9	94.0 	
12:20pm	USD		Fed Chair Yellen Speaks					

- Wednesday, March 30, 2016

8:15am	USD		ADP Non-Farm Employment Change		200K	195K	205K	
10:30am	USD		Crude Oil Inventories		2.3M	3.1M	9.4M	

- Thursday, March 31, 2016

8:30am	CAD		GDP m/m		0.6%	0.3%	0.2%	
	USD		Unemployment Claims		276K	266K	265K	
9:45am	USD		Chicago PMI		53.6	50.5	47.6	
10:30am	USD		Natural Gas Storage		-25B	-20B	15B	
12:30pm	CHF		Gov Board Member Maechler Speaks					
5:00pm	USD		FOMC Member Dudley Speaks					

- Friday, April 1, 2016

8:30am	USD		Average Hourly Earnings m/m		0.3%	0.2%	-0.1%	
	USD		Non-Farm Employment Change		215K	206K	245K	
	USD		Unemployment Rate		5.0%	4.9%	4.9%	
9:30am	CAD		RBC Manufacturing PMI		51.5		49.4	
9:45am	USD		Final Manufacturing PMI		51.5	51.5	51.4	
10:00am	USD		ISM Manufacturing PMI		51.8	50.8	49.5	
	USD		Revised UoM Consumer Sentiment		91.0	90.6	90.0	
	USD		Construction Spending m/m		-0.5%	0.2%	2.1%	
	USD		ISM Manufacturing Prices		51.5	44.5	38.5	
	USD		Revised UoM Inflation Expectations		2.7%		2.7%	
10:30am	CAD		BOC Business Outlook Survey					
All Day	USD		Total Vehicle Sales		16.6M	17.6M	17.5M	
12:00pm	USD		FOMC Member Mester Speaks					

Trivani Shahi

Progress Report for 02/22/16-02/28/16

<i>Hours Taken</i>	<i>Task Completed</i>
2	Introduced different volatility indicators(Chiakin, stoch ..etc)
1	Been reading articles on Bolinger Bands, and baby pips
1-1.5	Tradestation
2	Group Meeting
2	News Articles / Journal Entry

Group Meeting and Discussion

- Occurred on Wednesday and Sunday
- Creating the individual reports, and goals for our IQP White paper project

Individual News Articles

Streetwise: It's Time to Price in the Risk Of Britain's Exit From EU

Mackintosh, James. **Wall Street Journal, Eastern edition** [New York, N.Y] 22 Feb 2016: C.1.

1. Britain's referendum on leaving the EU is in June
2. This year has been volatile in forex
 - a. China's economy

- b. European banks
- c. Negative Interest rates and unstable markets
- 3. If Britain were to leave it would cause the markets to become very unstable.
 - a. Denmark and a few small ones may follow
- 4. Last Friday, euro was the most volatile since 2011
- 5. Euro may no longer be a trusted, stable currency for a few months.
- 6. On Tradestation, watch the volatility of the Euro market, which I already do with the Chaikin volatility indicator.

French Central Bank Head Cautions on Oil Price Impact-Newspaper

By REUTERS FEB. 28, 2016, 8:48 A.M. E.S.T.

- 1. Impact of low oil prices could be long term.
- 2. Oil prices could lower wage rates and hurt inflation even more
- 3. Germany and France are working to stabilize and increase inflation rates.
- 4. France is buying bonds.
- 5. Oil prices could be affecting inflation, which would affect the economy and therefore the euro / usd.

Financial Sector Helps Lift Stocks --- Oil price rises 2.9%, propping up shares of energy companies; Shanghai tumbles

Kuriloff, Aaron. Wall Street Journal, Eastern edition [New York, N.Y] 26 Feb 2016: C.4.

- 1. USA, Russia, and Oil countries are meeting to stabilize the prices of oil.
- 2. Investors are more concerned about China's currency than its effects on the stock market.
- 3. The euro was up < 0.1% against the dollar.
- 4. Dollar is up .7% against the yen.
- 5. USA's stock market trading volume was the fourth lowest this year.
- 6. US stocks not doing so well (including, LinkedIn, Morgan Stanley, Campbell Soups), on a side note, it looks like last week tech wasn't doing well, and now the rest of the stocks aren't doing well this week.

U.S. News -- Capital Account: A Global Currency Agreement Won't Happen

Ip, Greg. Wall Street Journal, Eastern edition [New York, N.Y] 25 Feb 2016: A.2.

1. Central banks in EU are talking action
2. JPY and China have eased their monetary policies and lowered their currencies for greater growth.
3. Yuan is going to become more involved in the market, international news can affect it more now.
4. China is attempting to devalue their currency, the US does not approve of this.
5. On tradestation, USD might be greater valued than China / Japan for now, but expected to flip in a few months.

Progress Report for 03/13/16-03/20/16

<i>Hours Taken</i>	<i>Task Completed</i>
2	Working on IQP White Paper
1	Tradestation
2	Group Meeting
2	News Articles / Journal Entry
.5	Review IQP Documentation Requirements

Group Meeting and Discussion

- Occurred on Sunday
- Creating the individual reports
- We went over our Tradestation accounts, discussed the impact the global politics had on the euro and usd.
- Our goal for our IQP White paper project, is to have the final rough draft completed by next week

TradeStation

- Trading was limited this week due to time constraints.
- USD is a bit unstable this week, similar to the EURO two weeks ago.

News Articles

Fed holds off again on raising interest rates

Boston Globe [Boston, Mass] 18 Mar 2016: 3.

- Federal Reserve continues to keep the interest the same
 - This is because of global impacts that are currently affecting the US economy
 - As a result, rates are moving slower that expected.
- Officials now say, two small increases instead of the expected four.
- This is very normal, it looks like the raising of the interest rates will always be postponed.
- Good news is that the Fed still says that the US economy is growing, so the currency will probably not drop immensely.

Britain, Don't Leave the E.U., Only You Can Save It

Jochen Bittner

The New York Times. (Mar. 17, 2016): Opinion and Editorial: p(L).

- An article pertaining to the Brexit, written the perspective of a German.
 - It notes the reasons for Britain's hesitancy, because of things such as broken promises, weak bonds between nations, and a failing currency.
- If Britain leaves, it will not only affect the economy and stability of the E.U. but the political idea of a united group.
 - Basically, look to see if Britain is leaving, and if they do, expect the euro to plummet.
- People in Europe may start to look for more stable options such as the gold, or other commodities.

Global Currencies Soar, Defying Central Bankers

Zeng, Min: Iosebashvili, Ira.

Wall Street Journal, Eastern edition [New York, N.Y] 18 Mar 2016: A.1.

- Central banks are trying out different types of strategies because of the worldwide failing markets.
- This was the case again in Japan on Thursday, when the dollar fell 1.1% against the yen, to 111.39 yen.
- Central banks attempt to weaken their currencies.
 - Policy makers have less control over financial markets.
 - This sentiment creates more volatility.
 - Might be good to keep the volatility indicator on Tradestation.
- Bank of Japan will continue to have more cuts on rates.
 - Very loose policies and negative interest rates are backfiring.

AB InBev Taps Euro for Big Debt Sale

Whittall, Christopher.

Wall Street Journal, Eastern edition [New York, N.Y] 17 Mar 2016: C.4.

- Anheuser-Busch InBev NV sold 13.25 billion euros (\$14.7 billion) in debt
 - Largest sale ever of euro-denominated corporate bonds.
- This large company has been selling and buying bonds.
- Other companies may follow the lead and start selling back their bonds.
 - Corporations in the E.U. might be taking actions because of the current behavior of the euro market.

Progress Report for 03/13/16-03/20/16

<i>Hours Taken</i>	<i>Task Completed</i>
.5-1	Working on IQP White Paper
1	Tradestation

2	Group Meeting
2	News Articles / Journal Entry

Group Meeting and Discussion

- Meeting will occur on Monday
- Creating the individual reports
- Rough draft is unofficially finished, editing should be this week

IMF Wants More Data From Beijing on Yuan

Wei, Lingling

Wall Street Journal, Eastern edition [New York, N.Y] 22 Mar 2016: C.1.

1. IMF wants more information about the yuan
2. There was an agreement for China's standards
 - a. China is increasing their currency's value instead of the usual artificial deflation
 - b. China is still censoring the media about any negatives
 - c. China's hidden finances make it hard to know how much power they have over their currency
3. Good luck with trying to make China transparent
4. China was added to the "elite basket".

Forget the New iPhone. For Apple, It's All About the Dollar

Jeff Sommer

The New York Times. (Mar. 27, 2016): Business News: p3(L).

1. It's not directly involved with USD/Euro but it's an interesting article
2. They article says that the currency market actually affected Apple more than the cell phone scandal

3. In its latest quarter, Apple lost six percentage points of sales growth to the rising dollar.
4. It shows the impact that the currency market has towards the stock market, but it's usually not the inverse.

Streetwise: Central Banks Edge Toward Central Planning

Mackintosh, James

Wall Street Journal, Eastern edition [New York, N.Y] 22 Mar 2016: C.1.

1. Central banks are using new methods to control stability
 - a. New ETF's
2. Bank of Japan's method for it has worked in the beginning but is starting to be counter effective.
 - a. Article considers it a "massive politicization of credit"
 - b. Different from ECB, banks loans are for years
3. World considers it a risky gamble to temporarily boost its economy.
4. Central banks still fail at stimulating the circulation of currency

Stocks Stumble For Second Day; Price of Oil Slips

Vaishampayan, Saumya.

Wall Street Journal, Eastern edition [New York, N.Y] 24 Mar 2016: C.4.

1. The dollar gained against the euro and yen, recovering from last week's selloff.
2. U.S. stock has rebounded
 - a. Last week was more stable than the previous week.
 - b. Makes it easier to trade.
3. Euro continues its decline in comparison to the dollar.
4. East Asia's (China, Japan) stocks are down.

Progress Report for 03/27/16-04/3/16

Hours Taken	Task Completed
3	Working on IQP White Paper
.5	Tradestation
2	Group Meeting
2	News Articles / Journal Entry

Group Meeting and Discussion

- Meeting will occur on Monday
- Added more subjects into white paper from IQP outline
- Editing will take place this week.

Dow Notches Fourth Consecutive Rise

Vaishampayan, Saumya; Gold, Riva.

Wall Street Journal, Eastern edition [New York, N.Y] 31 Mar 2016: C.4.

1. If the U.S. economy is cooling down
2. Companies have less room to improve
 - a. Were too busy cutting costs
 - b. Earn less money, could affect stock prices
3. Effects on economy could be exaggerated
 - a. Weakened economy,
 - b. May negatively impact dollar value in the future
4. Will probably affect stock prices first and then currency

Currencies: Yen Finally Weakening Vs. Other Havens

Sindreu, Jon.

Wall Street Journal, Eastern edition [New York, N.Y] 30 Mar 2016: C.4

1. Yen has fallen a lot
 - a. In the last month
 - b. Against other major currencies (Euro and Swiss franc.)
2. Trend towards safe assets and not high returns
3. Yen levels are not sustainable
 - a. Don't know, but I think the article implies a crash in the near future
4. Negative interest rates in Japan
 - a. From the Central Bank
 - b. investors have reduced their investments in Japanese securities
 - i. By about 70 trillion yen / \$617 billion

Stocks Take a Pause as Traders Brace for Data

Driebusch, Corrie.

Wall Street Journal, Eastern edition [New York, N.Y] 29 Mar 2016: C.4.

1. I guess the market does stop for the holidays.
2. US Stocks have declined
3. Apparently, there is actually a cautious market behavior that occurs during the end of some months
 - a. When people sell their securities
4. Good Friday closed the market

Moving the Market -- MoneyBeat: Banks Stumble in Free Fall

Grocer, Stephen.

Wall Street Journal, Eastern edition [New York, N.Y] 28 Mar 2016: C.2.

1. The volatility that happened the past few weeks have affected the market earnings for the quarter
2. High volatility caused
 - a. People to lose money
 - b. Discouraged the entering of the market
 - i. Less gains
3. Global market started badly and with unexpected behavior this year

4. Investors left high-risk assets
 Ex: equity and high-yield bonds.

Mingkun Ma

Progress Report for 02/22/16-02/28/16

TradeStation Analysis

In this week, I kept using built-up moving average strategy in Tradestation. I traded EURUSD and used 15-min bar.

The investment is \$100,000 and from the backtest performance report, this strategy is still profitable for the last half month.

	All Trades	Long Trades	Short Trades
Total Net Profit	\$1,881.70	\$0.00	\$1,881.70
Gross Profit	\$4,919.70	\$0.00	\$4,919.70
Gross Loss	(\$3,038.00)	\$0.00	(\$3,038.00)
Profit Factor	1.62	n/a	1.62
Roll Over Credit	\$19.70	\$0.00	\$19.70
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$1,146.70	\$0.00	\$1,146.70
Select Gross Profit	\$3,992.70	\$0.00	\$3,992.70
Select Gross Loss	(\$2,846.00)	\$0.00	(\$2,846.00)
Select Profit Factor	1.40	n/a	1.40
Adjusted Total Net Profit	\$674.00	\$0.00	\$674.00
Adjusted Gross Profit	\$4,110.91	\$0.00	\$4,110.91
Adjusted Gross Loss	(\$3,436.91)	\$0.00	(\$3,436.91)
Adjusted Profit Factor	1.20	n/a	1.20
Total Number of Trades	95	0	95

Wall Street Journal Articles:

U.S. Economy Starting 2016 on Solid Footing

Consumer spending, GDP revision suggest growth path is improving

By Harriet Torry Feb. 26, 2016

1. The U.S. economy started the year on a stronger footing than it ended 2015, suggesting American consumers are brushing off market jitters about plunging oil prices slowing global growth.
2. Consumer spending grew in January at the fastest clip in eight months, which is influenced by a strong job market and robust wage gains. Core inflation is now higher than the Fed expected it to be at the end of this year.
3. The pickup followed other improvement across the economy in January including stronger retail sales and home purchases.
4. The Commerce Department said that personal spending, American's pretax earnings from salaries and investments increased at 0.50% in January from the prior month.
5. Developments in the U.S. contrast sharply with economic data and monetary policy in other advanced economies.
6. Households consumed less than originally estimated in the final quarter of 2015.

Eurozone Economic Confidence Falls in February

Second month of declining confidence suggests turmoil in financial markets may hit growth in the currency area

By Paul Hannon Feb. 26, 2016

1. Eurozone businesses became more downbeat about their prospects in February as financial markets world-wide tumbled in response to concerns about weaker growth prospects for the global economy, while consumer prices fell in Germany and France.
2. The second consecutive month of declining confidence suggests the turmoil in financial markets may take a toll on economic growth in the currency area.
3. The Economic Sentiment Indicator fell to 103.8 in February from 105.1 in January.
4. The confidence among manufacturers fell sharply as business reported export orders have weakened. Also, the services providers and retailers became gloomier about their future.
5. Sentiment weakened in each of the eurozone's five largest economies, most sharply in the Netherlands and Italy.

6. The statistics data showed that the consumer prices were down in France, Spain, Germany.
7. Mr. Schauble, German Finance Minister, said “Fiscal as well as monetary policies have reached their limits. If you want the real economy to grow, there are no shortcuts which avoid reforms.”

Progress Report for 03/13/16-03/20/16

News & Events:

Global Currencies Soar, Defying Central Bankers

By Min Zheng and Ira Iosebashvili 03/18/16

Efforts by many of the world’s central banks to weaken their currencies are failing, raising concerns about whether policy makers are losing the ability to wield control over financial markets.

For example, Bank of Japan made efforts to push down its currency and use a negative interest rate. The yen is up 8% this year. European central bankers also have similar problems. Even some central banks with less actively traded currencies are having a hard time guiding financial markets.

The disconnect between the policies and real could produce more volatility in financial markets. The investors are having problems in predicting the market react.

It also underscores longstanding concerns about the prospects for global growth. A lot of central banks are lowering their interest rates to weaken their currencies in same way, which actually cancel each other out.

Therefore, some people concern that the central banks are testing the limits of their policies.

A number of government bonds are yielding below zero in places. Analysts said central banks need to pay attention to the unintended fallout on markets and banks from tools such as negative interests. Meanwhile, there are some market participants warn it maybe too early to judge whether the policies of central banks are losing effectiveness.

Buying Dollars Gets Pricey

A rising price for dollars borrowed overseas underscores the crosscurrents roiling trading

By Ben Eisen 03/18/2016

A scramble for U.S. dollars is rippling through global markets, driving up the costs that foreign companies and financial institutions pay to hedge against currency swings.

Dollar strength has emerged over the past year as a major risk factor for the global economy. Gains in the U.S. currency stand to intensify market volatility by further weakening global commodity producers and hampering Fed efforts to push consumer-price inflation closer to its 2% annual target.

In a cross-currency basis swap, trading partners—typically financial institutions acting on behalf of clients or for their own purposes—agree to exchange the periodic payments attached to certain interest-rate instruments in different currencies. The difference between the rates each pays reflects the net cost of the swap to one party. The parties typically make this swap in a bid to reduce their exposure to large currency-value swings. Because the swap involves an exchange of cash flows, the demand for dollars is typically reflected in the additional cost to hedge, rather than the exchange rate.

Rising hedging costs already are starting to affect trading in developed-country government bonds, long the epicenter of financial markets, analysts said.

Performance Summary:

Hours Invested	Task Completed
2	News Articles/ Journal Entry
2	Group Meeting
2.5	TradeStation

1	Proofreading White Paper Background
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In this week, I still used moving average strategy for auto trading. I traded EURUSD and used 15-mins bar.

Major Economic Calendar News Impacts (EUR/USD) (most important)

In the U.S.

Tuesday March 15 2016		Actual	Previous	Consensus	Forecast	
08:30 AM	US Retail Sales MoM FEB	-0.1%	-0.4%	-0.1%	-0.3%	
Wednesday March 16 2016		Actual	Previous	Consensus	Forecast	
08:30 AM	US Core Inflation Rate YoY FEB	2.3%	2.2%	2.2%	2.2%	
08:30 AM	US Inflation Rate YoY FEB	1.0%	1.4%	0.9%	1.1%	
02:00 PM	US Fed Interest Rate Decision	0.5%	0.5%	0.5%	0.5%	
02:00 PM	US FOMC Economic Projections					
02:30 PM	US Fed Press Conference					
Friday March 18 2016		Actual	Previous	Consensus	Forecast	
10:00 AM	US Michigan Consumer Sentiment Prel MAR	90	91.7	92.2	91.04	

In Euro Area

Tuesday March 15 2016		Actual	Previous	Consensus	Forecast	
06:00 AM	EA Employment Change QoQ Q4	0.3%	0.3%	0.2%	0.3%	
06:00 AM	EA Employment Change YoY Q4	1.2%	1.1%	1.1%	1.1%	
Wednesday March 16 2016		Actual	Previous	Consensus	Forecast	
04:00 AM	EA ECB Non-Monetary Policy Meeting					
Thursday March 17 2016		Actual	Previous	Consensus	Forecast	
06:00 AM	EA Balance of Trade JAN	€6.2B	€25.4B	€9.0B	€12.5B	

Progress Report for 16/03/21-16/03/27

News & Events:

Dollar Rises Against Most Peers

Expectations for an interest-rate increase build on the heels of comments from Fed officials

The dollar rose modestly against most peers Thursday, extending its winning streak for a fifth consecutive day as investors adjusted positions heading into the holiday weekend.

The dollar has been rebounding from last week's selloff after the Federal Reserve took a dovish outlook on the global economy and pared back its forecasts for rate increases. Lower rates tend to weigh on the dollar because it makes the currency less attractive to yield-seeking investors.

Greg Anderson, global head of foreign-exchange strategy at BMO Capital Markets, said investors were also lightening up on short positions on the dollar, or bets that the currency will fall, heading into the Easter weekend.

The dollar rose against emerging-market currencies as commodity prices continued to slump.

Asia Shares Decline as U.S. Dollar Strengths

U.S. currency gained after Fed official suggested possibility of a rate increase in April

Asian shares slipped Thursday after the U.S. dollar strengthened against regional currencies.

The appreciating U.S. dollar weighed on Asian-Pacific stocks and currencies. Declines in oil and commodities prices sent energy and materials shares lower across Asia.

In China, stocks sank after Premier Li Keqiang said Thursday morning that the country was working to address volatility in its economy. Chinese investors were also selling on worries about a potential increase in short selling, in which investors borrow stock to bet on its decline.

Regionally, investors were being cautious before the long Easter holiday weekend observed in some markets. In the Asian-Pacific region, stock markets in Hong Kong, Australia, New Zealand, Indonesia and Singapore will be shut for Good Friday. U.S. stock markets will also be closed. Chinese authorities guided

the yuan weaker against the dollar in the morning from the previous day, the largest depreciation since early January.

Dollar Edges Up in Thin Trading

Upward revision of U.S. 4th-quarter GDP adds to optimism on economy

The dollar edged up in quiet trading, marking its sixth consecutive session of gains, as a better-than-expected reading on economic growth added to expectations for an interest-rate increase in coming months.

Currency trading was thin as many financial markets were closed for Good Friday.

A string of comments from Fed officials this past week, however, has helped reignite hopes that an interest-rate increase is on the horizon. St. Louis Federal Reserve Bank President James Bullard suggested that a rate increase in April remains a possibility.

Higher interest rates make the buck more attractive to yield-seeking investors. On Friday, a strong gross-domestic-product reading added to evidence that the domestic economy is stable and growing. Still, corporate profits fell, and weak business investment showed overseas uncertainty has stung manufacturers, energy firms and financial markets.

Analysts and investors will now turn their focus to the coming week's closely watched employment report for March. That report is viewed as the clearest snapshot of how the U.S. economy is performing.

Individual Progress

Hours Taken	Task Completed
2	Working on IQP Write Up
2	Tradestation
2	Group Meeting

1	News Articles/Journal
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In this week, I still use moving average strategy to trade EUR/USD. I use 15-min bar. I tried to modify the code for other different indicators.

Progress Report for 03/28/16-04/3/16

<i>Hours Taken</i>	<i>Task Completed</i>
3	Working on IQP White Paper
.5	Tradestation
2	Group Meeting
2	News Articles / Journal Entry

News & Events

Economy Drugs on Despite Fears

Slowdown worries fade as hiring, wage gains lift consumer spending; Fed still on hold

The U.S. economy continued to shrug off fears of a global economic downturn on the back of consistent job gains, wage growth and resilient consumer spending.

The gains suggest parts of the economy powered by consumer spending, such as retail, housing and autos, are keeping the U.S. stable despite headwinds from abroad.

Still, the economy has repeatedly shown signs in recent years of breaking out of its malaise before falling back.

Relatively moderate wage growth suggests the labor market still has considerable room to bring in more workers without spurring high inflation.

The slow-but-steady gains are delivering flexibility for the Fed, which has held off on raising rates this year amid concerns about global growth and market turmoil.

Still, the persistent improvement in the labor market underscores the U.S. economy's resilience despite slowdowns in overseas economies. And signs are emerging of a potential turnaround in areas of the economy hit hardest.

Low interest rates have also helped other rate-sensitive sectors such as housing.

Mind the Output Gap: Ministers Eye Changes to Key Economic Metric

Size of output gap determines required level of spending cuts, tax increases

Finance ministers from eight European countries have written to the European Commission asking it to revise the way it calculates a country's potential output.

A country's output gap—the difference between what it could produce if it wasn't suffering from an economic downturn and what it is actually producing—is a key measure of whether a government is meeting European Union budget rules. Disagreements over its size have been at the center of recent budget fights between national capitals and Brussels, most recently in the case of Portugal.

Under EU budget rules, governments have to keep their deficits below 3% of gross domestic product and debts below 60%. But the commission gives countries leeway on budget cuts if an economy is considered to be performing significantly below capacity, i.e. has a large output gap. That is supposed to prevent exaggerated cuts that could push a country further into recession.

In recent years, several countries have disagreed with the commission's calculation of the output gap, arguing that its methodology underestimates the potential of their economies.

That underlines, as one senior eurozone official pointed out, that the problem with the output gap goes beyond how many years of future economic performance should be taken into consideration.

Eurozone Inflation Data Highlights ECB's Struggle

Inflation in the euro area inched up in March, but remained in negative territory

Inflation in the eurozone inched up in March, but remained in negative territory, initial data from the European Union's statistics agency Eurostat showed on Thursday. The figure, however, illustrates the continued struggle faced by the European Central Bank to lift inflation in the 19-country currency bloc closer to its medium-term target of just below 2%.

The ECB has struggled recently to lift inflation back to target. It cut all its interest rates, decided to start purchasing some corporate bonds, increased its monthly asset purchase total and launched a second round of loans to banks designed to encourage these to lend to the private sector.

The ECB expects inflation this year to be only 0.1%.

Though central bankers are notorious for wanting to fight inflation, they also say that steadily falling prices, or deflation, is dangerous to an economy since it can make consumers want to hold off making purchases and raises the cost of paying down debt.

Low prices, however, when combined with a strong labor market can be a boon for consumption and such conditions seem to exist in Germany at the moment.

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