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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 19/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 22/09/2017	Any day expiry	13.33960	13.33960	13.29210	13.29210		16.02	0.00	0.00	0	0.00
\$ / R	13.00	Put	Any day expiry	6.82410	0.00682	19.13840	0.01914	6.824	19.08	0.07	17,828,983.80	20,000	0.00
\$ / R	13.15	Put	Any day expiry	21.88940	0.02189	0.00000	0.00000	21.889	17.77	0.19	49,260,320.00	20,000	20,000.00
\$ / R		On 26/09/2017	Any day expiry	13.34670	13.34670	13.29930	13.29930		14.79	0.00	0.00	0	75.00
\$ / R		On 27/09/2017	Any day expiry	13.34840	13.34840	13.30110	13.30110		14.82	0.00	0.00	0	1,239.00
\$ / R	13.50	Put	Any day expiry	214.61950	0.21462	254.39670	0.25440	214.620	15.69	0.68	0.00	0	60.00
\$ / R	17.13	Call	Any day expiry	0.32380	0.00032	0.34270	0.00034	0.324	54.34	0.00	0.00	0	60.00
\$ / R		On 28/09/2017	Any day expiry	13.35020	13.35020	13.30290	13.30290		14.83	0.00	0.00	0	0.00
\$ / R		On 29/09/2017	Any day expiry	13.35200	13.35200	13.30510	13.30510		14.84	0.00	0.00	0	1,701.00
\$ / R		On 06/10/2017	Any day expiry	13.36710	13.36710	13.32020	13.32020		14.61	0.00	0.00	0	0.00
\$ / R	12.68	Put	Any day expiry	6.78490	0.00678	9.60290	0.00960	6.785	14.15	0.04	0.00	0	15,000.00
\$ / R	13.40	Call	Any day expiry	155.01500	0.15502	140.54250	0.14054	155.015	14.84	0.48	0.00	0	15,000.00
\$ / R		On 13/10/2017	Any day expiry	13.38220	13.38220	13.33540	13.33540		14.75	0.00	0.00	0	90.00
\$ / R		On 16/10/2017	Any day expiry	13.38860	13.38860	13.34190	13.34190		14.57	0.00	0.00	0	662.00
\$ / R		On 23/10/2017	Any day expiry	13.40370	13.40370	13.35670	13.35670		14.73	0.00	0.00	0	834.00
\$ / R	14.00	Call	Any day expiry	79.70460	0.07970	73.58620	0.07359	79.705	17.00	0.21	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 27/10/2017	Any day expiry			13.41200	13.41200		13.36490	13.36490		14.99	0.00	0.00	0	913.00
\$ / R	12.92	Put	On 27/10/2017	Any day expiry			69.79590	0.06980		80.81530	0.08082	69.796	14.14	0.20	0.00	0	1,000.00
\$ / R	13.50	Put	On 27/10/2017	Any day expiry			312.21730	0.31222		342.06900	0.34207	312.217	15.35	0.54	0.00	0	60.00
\$ / R	14.10	Call	On 27/10/2017	Any day expiry			80.10020	0.08010		73.71020	0.07371	80.100	17.51	0.20	0.00	0	1,000.00
\$ / R	17.45	Call	On 27/10/2017	Any day expiry			1.31170	0.00131		1.27300	0.00127	1.312	29.65	0.00	0.00	0	60.00
\$ / R			On 06/11/2017	Any day expiry			13.43270	13.43270		13.38540	13.38540		15.19	0.00	0.00	0	200.00
\$ / R			On 09/11/2017	Any day expiry			13.43890	13.43890		13.39160	13.39160		15.30	0.00	0.00	0	0.00
\$ / R			On 13/11/2017	Any day expiry			13.44720	13.44720		13.39980	13.39980		15.27	0.00	0.00	0	70.00
\$ / R			On 16/11/2017	Any day expiry			13.40600	13.40600		13.40600	13.40600		15.36	0.00	0.00	0	300.00
\$ / R			On 17/11/2017	Any day expiry			13.45550	13.45550		13.40800	13.40800		15.39	0.00	0.00	0	1,493.00
\$ / R			On 28/11/2017	Any day expiry			13.47810	13.47810		13.43050	13.43050		16.03	0.00	0.00	0	1,990.00
\$ / R	13.50	Put	On 28/11/2017	Any day expiry			391.89280	0.39189		413.93450	0.41393	391.893	16.16	0.50	0.00	0	60.00
\$ / R	17.74	Call	On 28/11/2017	Any day expiry			2.19410	0.00219		1.85140	0.00185	2.194	23.91	0.01	0.00	0	60.00
\$ / R			On 30/11/2017	Any day expiry			13.48220	13.48220		13.43460	13.43460		16.31	0.00	0.00	0	2,708.00
\$ / R	12.75	Put	On 30/11/2017	Any day expiry			98.59700	0.09860		103.53360	0.10353	98.597	15.03	0.19	119,061,365.20	46,000	203,000.00
\$ / R			On 15/12/2017	Any day expiry			13.51300	13.51300		13.46530	13.46530		16.97	0.00	0.00	0	1,750.00
\$ / R			On 18/12/2017	Foreign Exchange Future			13.51910	13.51910		13.47140	13.47140		16.99	0.00	883,094,650.20	65,322	852,052.00
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future			19.93290	0.01993		17.53140	0.01753	19.933	16.77	0.04	0.00	0	1,000.00
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future			28.64120	0.02864		25.33590	0.02534	28.641	15.88	0.06	0.00	0	20,141.00
\$ / R	12.16	Put	On 18/12/2017	Foreign Exchange Future			36.63410	0.03663		34.85790	0.03486	36.634	15.35	0.08	0.00	0	550.00
\$ / R	12.20	Put	On 18/12/2017	Foreign Exchange Future			40.62800	0.04063		38.88230	0.03888	40.628	15.38	0.08	0.00	0	4,000.00
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future			41.67800	0.04168		39.94180	0.03994	41.678	15.39	0.09	0.00	0	18,000.00
\$ / R	12.40	Put	On 18/12/2017	Foreign Exchange Future			65.90900	0.06591		64.63760	0.06464	65.909	15.54	0.12	0.00	0	114,600.00
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future			82.30860	0.08231		81.51440	0.08151	82.309	15.62	0.15	0.00	0	16,416.00
\$ / R	12.56	Put	On 18/12/2017	Foreign Exchange Future			93.49450	0.09349		93.07430	0.09307	93.495	15.67	0.16	0.00	0	7,100.00
\$ / R	12.65	Put	On 18/12/2017	Foreign Exchange Future			112.29240	0.11229		112.56410	0.11256	112.292	15.74	0.19	0.00	0	1,819.00
\$ / R	12.75	Put	On 18/12/2017	Foreign Exchange Future			136.19220	0.13619		137.42030	0.13742	136.192	15.82	0.22	0.00	0	2,600.00
\$ / R	12.76	Put	On 18/12/2017	Foreign Exchange Future			138.76390	0.13876		140.09910	0.14010	138.764	15.83	0.22	0.00	0	550.00
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future			214.02400	0.21402		219.23080	0.21923	214.024	16.15	0.30	0.00	0	10,000.00
\$ / R	13.10	Put	On 18/12/2017	Foreign Exchange Future			252.57350	0.25257		259.26030	0.25926	252.573	16.32	0.33	0.00	0	41,000.00
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future			260.74850	0.26075		267.74760	0.26775	260.748	16.35	0.34	0.00	0	40,000.00
\$ / R	13.18	Put	On 18/12/2017	Foreign Exchange Future			286.20210	0.28620		294.16410	0.29416	286.202	16.45	0.36	0.00	0	16,000.00
\$ / R	13.20	Call	On 18/12/2017	Foreign Exchange Future			614.09520	0.61410		574.68550	0.57469	614.095	16.48	0.63	0.00	0	7,000.00
\$ / R	13.21	Put	On 18/12/2017	Foreign Exchange Future			299.44950	0.29945		307.90800	0.30791	299.450	16.50	0.37	0.00	0	5,000.00
\$ / R	13.22	Put	On 18/12/2017	Foreign Exchange Future			303.94220	0.30394		312.56740	0.31257	303.942	16.52	0.38	0.00	0	7,100.00
\$ / R	13.25	Call	On 18/12/2017	Foreign Exchange Future			586.74980	0.58675		548.18370	0.54818	586.750	16.57	0.61	0.00	0	16,141.00
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future			365.81220	0.36581		376.69780	0.37670	365.812	16.74	0.42	0.00	0	52,000.00
\$ / R	13.40	Call	On 18/12/2017	Foreign Exchange Future			510.39650	0.51040		474.48450	0.47448	510.397	16.82	0.56	0.00	0	4,000.00
\$ / R	13.40	Put	On 18/12/2017	Foreign Exchange Future			391.29650	0.39130		403.08450	0.40308	391.297	16.82	0.44	0.00	0	114,600.00
\$ / R	13.50	Call	On 18/12/2017	Foreign Exchange Future			464.10770	0.46411		430.98610	0.43099	464.108	16.99	0.52	0.00	0	11,016.00
\$ / R	13.60	Call	On 18/12/2017	Foreign Exchange Future			423.18490	0.42318		392.00340	0.39200	423.185	17.22	0.49	0.00	0	4,000.00
\$ / R	13.76	Call	On 18/12/2017	Foreign Exchange Future			364.65820	0.36466		336.54890	0.33655	364.658	17.60	0.44	0.00	0	3,750.00
\$ / R	13.80	Call	On 18/12/2017	Foreign Exchange Future			351.28040	0.35128		323.92930	0.32393	351.280	17.70	0.42	0.00	0	5,000.00
\$ / R	13.93	Call	On 18/12/2017	Foreign Exchange Future			311.02680	0.31103		286.07690	0.28608	311.027	18.00	0.39	0.00	0	7,100.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	772.17520		0.77218		796.17380	0.79617	772.175	18.17	0.63	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	200.35250		0.20035		182.90240	0.18290	200.353	19.11	0.27	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,163.48870		1.16349	1,195.10650	1.19511	1,163.489	19.34	0.75	0.00	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	161.96460		0.16196	147.53170	0.14753	161.965	19.64	0.22	0.00	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	114.86640		0.11487	103.99790	0.10400	114.866	20.44	0.17	0.00	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	103.46620		0.10347	93.57960	0.09358	103.466	20.65	0.15	0.00	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	102.49020		0.10249	92.68980	0.09269	102.490	20.67	0.15	0.00	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	71.83260		0.07183	64.81850	0.06482	71.833	21.39	0.11	0.00	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	45.76340		0.04576	41.28670	0.04129	45.763	22.34	0.07	0.00	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	11.53090		0.01153	8.89030	0.00889	11.531	22.84	0.02	0.00	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	9.93070		0.00993	7.50300	0.00750	9.931	22.85	0.02	0.00	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	3.05670		0.00306	2.07670	0.00208	3.057	22.89	0.01	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.52730		13.52730	13.47950	13.47950			17.08	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	453.69210		0.45369	467.56820	0.46757	453.692	17.08	0.47	0.00	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	3.53950		0.00354	2.54910	0.00255	3.539	22.57	0.01	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.53740		13.53740	13.48970	13.48970			17.11	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.54950		13.54950	13.50180	13.50180			17.07	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.56370		13.56370	13.51600	13.51600			17.08	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	327.74200		0.32774	337.46780	0.33747	327.742	16.51	0.37	0.00	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	193.62110		0.19362	179.74930	0.17975	193.621	19.69	0.24	0.00	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	176.15220		0.17615	163.18520	0.16319	176.152	19.95	0.22	0.00	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.60820		13.60820	13.56070	13.56070			17.19	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	378.99560		0.37900	392.32480	0.39232	378.996	16.62	0.38	0.00	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	388.37100		0.38837	401.98750	0.40199	388.371	16.65	0.38	0.00	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	402.66880		0.40267	416.72140	0.41672	402.669	16.70	0.39	0.00	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	452.35780		0.45236	467.86470	0.46786	452.358	16.86	0.42	0.00	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.61020		13.61020	13.56270	13.56270			17.19	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	335.41800		0.33542	347.45820	0.34746	335.418	16.47	0.35	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	142.35710		0.14236	133.77080	0.13377	142.357	20.81	0.16	0.00	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.63450		13.63450	13.58700	13.58700			17.26	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.63850		13.63850	13.59110	13.59110			17.27	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.70330		13.70330	13.65600	13.65600			17.30	0.00	14,018,475.90	1,023	117,231.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	80.87910		0.08088	84.10240	0.08410	80.879	15.79	0.11	0.00	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	144.65400		0.14465	150.46850	0.15047	144.654	15.75	0.17	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	167.61870		0.16762	174.34270	0.17434	167.619	15.82	0.19	0.00	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	319.82310		0.31982	333.29390	0.33329	319.823	16.22	0.30	0.00	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	427.39850		0.42740	444.04330	0.44404	427.398	16.60	0.36	0.00	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	490.20270		0.49020	508.51060	0.50851	490.203	16.80	0.40	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	500.26830		0.50027	518.83520	0.51884	500.268	16.84	0.40	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	792.72300		0.79272	817.90810	0.81791	792.723	17.66	0.52	0.00	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	554.34130		0.55434	533.26320	0.53326	554.341	17.81	0.46	0.00	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	972.78420		0.97278	1,000.98870	1.00099	972.784	18.12	0.58	0.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	320.65410		0.32065	308.38270	0.30838	320.654	19.43	0.29	0.00	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	304.43850		0.30444	292.82100	0.29282	304.438	19.60	0.28	0.00	0.00	0	3,100.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	285.04410	0.28504	273.49920	0.27350	285.044	19.77	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	259.86440	0.25986	249.32030	0.24932	259.864	19.98	0.24	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	229.94670	0.22995	220.62290	0.22062	229.947	20.26	0.22	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	224.42640	0.22443	215.33150	0.21533	224.426	20.32	0.21	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	193.05190	0.19305	185.26880	0.18527	193.052	20.67	0.19	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	166.47880	0.16648	159.83510	0.15984	166.479	21.01	0.17	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	151.64830	0.15165	145.64630	0.14565	151.648	21.24	0.15	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.77680	13.77680	13.72920	13.72920		17.32	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,604.53750	1.60454	1,639.32520	1.63933	1,604.538	19.37	0.69	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	247.88280	0.24788	239.48520	0.23949	247.883	20.49	0.21	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.80850	13.80850	13.76090	13.76090		17.37	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.81650	13.81650	13.76880	13.76880		17.35	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.88390	13.88390	13.83600	13.83600		17.44	0.00	277,678.00	20	104,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	18.35200	0.01835	15.66680	0.01567	18.352	14.42	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	46.76370	0.04676	0.00000	0.00000	46.764	14.57	0.06	53,900,917.07	65,564	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	113.11310	0.11311	114.22490	0.11422	113.113	15.18	0.12	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	301.51420	0.30151	0.00000	0.00000	301.514	16.01	0.25	112,028,465.93	32,782	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	374.41500	0.37441	386.91780	0.38692	374.415	16.19	0.29	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	389.41110	0.38941	402.29770	0.40230	389.411	16.22	0.29	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	408.66280	0.40866	422.02390	0.42202	408.663	16.26	0.30	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	691.22720	0.69123	712.45510	0.71246	691.227	17.05	0.42	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	724.72440	0.72472	746.60680	0.74661	724.724	17.14	0.43	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	536.19890	0.53620	520.56990	0.52057	536.199	18.78	0.38	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	468.03970	0.46804	454.46790	0.45447	468.040	19.24	0.33	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	461.80440	0.46180	448.42410	0.44842	461.804	19.29	0.33	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	263.12490	0.26312	255.97080	0.25597	263.125	20.86	0.20	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	247.59240	0.24759	0.00000	0.00000	247.592	21.03	0.19	175,427,942.59	65,564	32,782.00
\$ / R	On 02/07/2018	Any day expiry			13.91140	13.91140	13.86350	13.86350		17.42	0.00	0.00	0	605.00
\$ / R	On 20/07/2018	Any day expiry			13.94660	13.94660	13.89880	13.89880		17.49	0.00	0.00	0	2,800.00
\$ / R	On 13/08/2018	Any day expiry			13.99340	13.99340	13.94580	13.94580		17.51	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.06180	14.06180	14.01440	14.01440		17.52	0.00	562,472.00	40	1,530.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	25.82460	0.02582	18.81230	0.01881	25.825	13.85	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	306.99870	0.30700	319.73950	0.31974	306.999	15.88	0.22	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	321.68000	0.32168	332.42260	0.33242	321.680	15.97	0.23	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	388.35330	0.38835	400.52640	0.40053	388.353	16.13	0.26	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	469.41920	0.46942	458.56340	0.45856	469.419	19.94	0.29	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	457.40640	0.45741	446.90600	0.44691	457.406	20.02	0.29	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	440.88640	0.44089	430.87370	0.43087	440.886	20.13	0.28	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.17630	14.17630	14.12850	14.12850		17.80	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.23870	14.23870	14.19060	14.19060		17.99	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.36160	14.36160	14.31290	14.31290		18.17	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.42800	14.42800	14.37900	14.37900		18.24	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.60520	14.60520	14.55540	14.55540		18.48	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.44330	15.44330	15.38500	15.38500		19.45	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/07/2020	Any day expiry		15.55430	15.55430		15.49450	15.49450		19.53	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.67020	15.67020		15.60880	15.60880		19.61	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future		13.51910	13.51910		13.47140	13.47140		16.99	0.00	27,038.20	2	568.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		13.70330	13.70330		13.65600	13.65600		17.30	0.00	0.00	0	7.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		13.88390	13.88390		13.83600	13.83600		17.44	0.00	0.00	0	172.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		14.06180	14.06180		14.01440	14.01440		17.52	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.60520	14.60520		14.55540	14.55540		18.48	0.00	0.00	0	0.00
£ / R	On 03/10/2017	Any day expiry		18.07340	18.07340		18.05700	18.05700		16.47	0.00	0.00	0	0.00
£ / R	On 03/10/2017	Any day expiry	17.75	Put	104.52000	0.10452	0.00000	0.00000	104.520	16.52	0.28	5,108,325.30	1,000	1,000.00
£ / R	On 31/10/2017	Any day expiry		18.17010	18.17010		18.14930	18.14930		16.91	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future		18.32790	18.32790		18.30660	18.30660		18.00	0.00	19,280,950.80	1,052	200,109.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	713.94780	0.71395	694.99870	0.69500	713.948	17.92	0.55	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	237.06680	0.23707	229.81860	0.22982	237.067	20.03	0.23	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future		18.62790	18.62790		18.60760	18.60760		18.11	0.00	93,139.50	5	1,420.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	286.50550	0.28651	289.89090	0.28989	286.505	17.37	0.21	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	476.18810	0.47619	474.07670	0.47408	476.188	19.60	0.31	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future		18.92160	18.92160		18.90130	18.90130		17.89	0.00	94,608.00	5	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future		19.21130	19.21130		19.19150	19.19150		17.83	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.85940	19.85940		20.07960	20.07960		17.72	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12178	0.12178		0.12125	0.12125		19.47	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12406	0.12406		0.12352	0.12352		17.48	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.12633	0.12633		0.12578	0.12578		16.05	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13459	0.13459		0.13459	0.13459		21.73	0.00	0.00	0	0.00
€ / R	On 27/09/2017	Any day expiry		15.99680	15.99680		15.90290	15.90290		13.28	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry		16.09920	16.09920		16.00500	16.00500		14.04	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry		16.20570	16.20570		16.11040	16.11040		15.01	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future		16.27230	16.27230		16.17660	16.17660		15.63	0.00	136,052,700.30	8,361	92,735.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	14.33780	0.01434	14.63770	0.01464	14.338	16.17	0.03	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	457.53720	0.45754	407.20330	0.40720	457.537	15.90	0.48	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry		16.30320	16.30320		16.20740	16.20740		15.74	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry		16.42410	16.42410		16.32790	16.32790		15.93	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	330.85980	0.33086	361.20450	0.36120	330.860	15.19	0.32	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future		16.58220	16.58220		16.48590	16.48590		16.15	0.00	7,627,812.00	460	14,672.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	157.09170	0.15709	174.30560	0.17431	157.092	14.83	0.16	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	167.56960	0.16757	185.64060	0.18564	167.570	14.85	0.17	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	786.48450	0.78648	739.03140	0.73903	786.484	16.03	0.54	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future		16.89220	16.89220		16.79370	16.79370		16.31	0.00	168,922.00	10	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	40.26890	0.04027	0.00000	0.00000	40.269	14.53	0.04	81,479,255.08	109,234	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	254.86960	0.25487	0.00000	0.00000	254.870	15.02	0.20	181,285,519.23	54,617	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	228.14380	0.22814	0.00000	0.00000	228.144	20.67	0.16	288,254,832.43	109,234	54,617.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 17/09/2018	Foreign Exchange Future		17.20410	17.20410		17.10490	17.10490		16.44	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future		18.21840	18.21840		18.11680	18.11680		17.29	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		93.63495	93.63495		93.52104	93.52104			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		90.61830	90.61830		90.49327	90.49327			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		89.35202	89.35202		89.21346	89.21346			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		91.52828	91.52828		91.38902	91.38902			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		95.33974	95.33974		95.18825	95.18825			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		93.89620	93.89620		93.71550	93.71550			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		95.98396	95.98396		95.79906	95.79906			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		99.74067	99.74067		99.54560	99.54560			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61248	99.61248		99.61248	99.61248			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.75893	99.75893		99.77024	99.77024			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.61830	99.61830		99.61957	99.61957			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.65656	99.65656		99.67070	99.67070			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		99.69222	99.69222		99.70613	99.70613			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.79705	99.79705		99.79706	99.79706			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		98.90180	98.90180		98.90315	98.90315			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.35284	98.35284		98.35554	98.35554			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.15796	98.15796		98.17169	98.17169			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.42000	98.42000		98.43000	98.43000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		98.70840	98.70840		98.70119	98.70119			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		98.98450	98.98450		98.98478	98.98478			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.28806	99.28806		99.28162	99.28162			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.11860	95.11860		95.08106	95.08106			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.29217	94.29217		94.24284	94.24284			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.43577	93.43577		93.37375	93.37375			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		93.56104	93.56104		93.49944	93.49944			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		95.71441	95.71441		95.64490	95.64490			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		95.80354	95.80354		95.71556	95.71556			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		96.95689	96.95689		96.87400	96.87400			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.13933	99.13933		99.04940	99.04940			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		562.49800	562.49800		562.92300	562.92300			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		572.84200	572.84200		573.27300	573.27300			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		583.50900	583.50900		583.94800	583.94800			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		648.55200	648.55200		649.88100	649.88100			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		660.47800	660.47800		661.83000	661.83000			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		672.77700	672.77700		674.15400	674.15400			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 02/11/2017	Index Future	581.89900		581.89900		583.14800	583.14800			0.00	0.00	0	786.00
ALBI	On 01/02/2018	Index Future	592.60000		592.60000		593.87000	593.87000			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	603.63400		603.63400		604.92800	604.92800			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.80030		10.80030		10.73100	10.73100		16.37	0.00	2,700,075.00	250	15,918.00
AU\$ / R	On 27/12/2017	Any day expiry	10.81380		10.81380		10.74460	10.74460		16.38	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.93590		10.93590		10.86730	10.86730		16.63	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.06740		11.06740		10.99740	10.99740		15.47	0.00	0.00	0	1,500.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.19470		11.19470		11.12440	11.12440		15.50	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.57380		11.57380		11.50330	11.50330		14.87	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.00520		11.00520		11.03080	11.03080		15.36	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.15650		11.15650		11.18150	11.18150		15.57	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.30130		11.30130		11.17770	11.17770		16.18	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.12110		14.12110		14.10820	14.10820		17.53	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.40780		14.40780		14.39500	14.39500		17.54	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.69150		14.69150		14.67850	14.67850		17.24	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.69340		15.69340		15.69340	15.69340		16.91	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.04250		2.04250		2.03780	2.03780		17.03	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.05900		2.05900		2.05470	2.05470		17.13	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.07490		2.07490		2.07120	2.07120		16.75	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.05560		2.05560		2.05560	2.05560		17.10	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.19460		2.19460		2.18260	2.18260		17.61	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.23670		2.23670		2.22430	2.22430		17.78	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.27920		2.27920		2.26710	2.26710		17.04	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.45170		2.45170		2.45170	2.45170		17.85	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 02/11/2017	Bond Future	10.67503		77.05454		10.64558	77.23682			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.77708		78.47143		10.74664	78.65680			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.87675		76.14091		10.84526	76.32969			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.96027		79.49883		10.93083	79.70357			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.06018		80.96056		11.02976	81.16881			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.16277		78.20655		11.13126	78.41872			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	580.63900		580.63900		581.87500	581.87500			0.00	0.00	0	670.00
GOVI	On 01/02/2018	GOVI	591.31600		591.31600		592.57300	592.57300			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	602.32700		602.32700		603.60800	603.60800			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.73610		1.73610		1.72760	1.72760		17.16	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.76310		1.76310		1.75510	1.75510		17.07	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.78880		1.78880		1.78610	1.78610		17.37	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.88140		1.88140		1.88140	1.88140		18.19	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	130.06173		130.06173		129.98294	129.98294			0.00	0.00	0	914.00
I2025	On 01/02/2018	Bond Future	131.16207		131.16207		131.08156	131.08156			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.65607		133.65607		133.57403	133.57403			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future	100.13194		100.13194		100.24149	100.24149			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	102.00892		102.00892		102.12031	102.12031			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.93152		102.93152		103.04505	103.04505			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	104.48175		104.48175		104.62665	104.62665			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	106.44034		106.44034		106.58775	106.58775			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.37746		107.37746		107.52767	107.52767			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	128.82975		128.82975		128.83881	128.83881			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future	129.73984		129.73984		129.74872	129.74872			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	132.20678		132.20678		132.21582	132.21582			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	124.17552		124.17552		123.93279	123.93279			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	126.50327		126.50327		126.25561	126.25561			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	127.31053		127.31053		127.05824	127.05824			0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	132.25982		132.25982		132.26861	132.26861			0.00	10,845,305.24	82	22,417.00
I2050	On 01/02/2018	Bond Future	133.06575		133.06575		133.07462	133.07462			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	135.59591		135.59591		135.60492	135.60492			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future	250.61600		250.61600		250.57000	250.57000			0.00	0.00	0	1,166.00
IGOV	On 01/02/2018	Index Future	255.31400		255.31400		255.26600	255.26600			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.16900		260.16900		260.12000	260.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	6.90000		93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	6.88000		93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	6.76000		93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	6.75000		93.25000		6.75000	93.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.66000		93.34000		6.66000	93.34000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.56000		93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.55000		93.45000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.58000		93.42000		6.58000	93.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.64000		93.36000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.71000		93.29000		6.71000	93.29000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12840		0.12840		0.12870	0.12870			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12830		0.12830		0.12830	0.12830			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12770		0.12770		0.12720	0.12720			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.12400		0.12400		0.12400	0.12400			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.73640		1.73640		1.72900	1.72900		15.97	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.76380		1.76380		1.75650	1.75650		15.79	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.79120		1.79120		1.78360	1.78360		15.82	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.89580		1.89580		1.89580	1.89580		15.81	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.87340		9.87340		9.76700	9.76700		17.07	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.99290		9.99290		9.88610	9.88610		17.30	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	10.10980		10.10980		10.00170	10.00170		16.06	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.46160		10.46160		10.46160	10.46160		15.67	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.31890		1.31890		1.32030	1.32030			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.33450		1.33450		1.33270	1.33270			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.34920		1.34920		1.34640	1.34640			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.37320		1.37320		1.37320	1.37320			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.35570		1.35570		1.35890	1.35890			0.00	0.00	0	5,270.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.35940		1.35940		1.36260	1.36260			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.36280		1.36280		1.36610	1.36610			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.20370		1.20370		1.20080	1.20080			0.00	0.00	0	5,150.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.21010		1.21010		1.20720	1.20720			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21670		1.21670		1.21380	1.21380			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.44108		116.88416		8.40576	117.12473		7.44	0.00	520,952,701.12	4,457	141,396.00
R186	On 02/11/2017	Bond Future	8.60	Put	746.14000		0.74614		676.33000	0.67633	746.140	7.50	0.36	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	170.79000		0.17079		151.87000	0.15187	170.790	7.72	0.11	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.48300		113.73345		8.44622	113.97812		7.12	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	375.44000		0.37544		419.27000	0.41927	375.440	6.84	0.15	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	2,020.53000		2.02053		2,156.87000	2.15687	2,020.530	7.12	0.52	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,234.71000		1.23471		1,157.04000	1.15704	1,234.710	7.27	0.35	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	765.09000		0.76509		712.60000	0.71260	765.090	7.42	0.25	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	453.47000		0.45347		419.96000	0.41996	453.470	7.56	0.16	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.52450		115.85094		8.48613	116.10005		7.20	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			301.43766		301.43766		301.45947	301.45947			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			300.11427		300.11427		300.13609	300.13609			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.82090		305.82090		305.84300	305.84300			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			241.58929		241.58929		241.60577	241.60577		4.16	0.00	0.00	0	28,647.00
R202	On 01/02/2018	Bond Future			242.41379		242.41379		242.43027	242.43027		4.29	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.02326		247.02326		247.03989	247.03989		4.30	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			7.72635		101.54008		7.70598	101.62762		4.15	0.00	0.00	0	57,357.00
R2023	On 01/02/2018	Bond Future			7.74731		103.40720		7.72577	103.49605		4.28	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.75840		101.40266		7.73553	101.49316		4.28	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.03559		94.55763		9.00053	94.80109			0.00	133,704,488.82	1,414	58,574.00
R2030	On 01/02/2018	Bond Future			9.08703		92.29143		9.05078	92.53916			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.14153		94.00957		9.10401	94.26187			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2017	Bond Future			9.26329		92.87774		9.22830	93.13767		11.00	0.00	0.00	0	35,203.00
R2032	On 01/02/2018	Bond Future			9.32039		94.58558		9.28428	94.85005		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,967.66000		1.96766	2,098.72000	2.09872	1,967.660		10.34	0.45	86,119.66	2	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,316.12000		2.31612	2,460.24000	2.46024	2,316.120		10.41	0.50	95,462.74	2	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,698.90000		2.69890	2,855.70000	2.85570	2,698.900		10.48	0.55	52,317.46	1	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,901.65000		2.90165	3,064.59000	3.06459	2,901.650		10.52	0.57	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.37651		92.18956	9.33921	92.45888			11.04	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future			9.49613		96.41464		9.46122	96.69757			0.00	481,301,882.88	4,992	27,957.00
R2035	On 01/02/2018	Bond Future			9.55883		98.18755		9.52283	98.47535			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.61691		95.51539		9.57978	95.80849			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future			9.60943		92.61562		9.57960	92.85601		13.20	0.00	555,693.72	6	53,958.00
R2037	On 01/02/2018	Bond Future			9.66870		90.06340		9.63796	90.30808		12.44	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.73046		91.74007		9.69878	91.98918		12.67	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future			6.75094		104.35229		6.74934	104.35401		14.49	0.00	139,623,364.02	1,338	45,060.00
R204	On 01/02/2018	Bond Future			6.54517		102.23304		6.54343	102.23451		13.61	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.14303		104.13639		6.14068	104.13781		14.55	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.74038		95.71104		9.71057	95.96613		13.92	0.00	20,865,006.72	218	16,396.00
R2040	On 01/02/2018	Bond Future			9.80159		92.96547		9.77089	93.22499		13.10	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.86522		94.69608		9.83357	94.96045		13.35	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.75427		92.87898		9.72952	93.09361		14.62	0.00	13,931,847.00	150	26,425.00
R2044	On 01/02/2018	Bond Future			9.81318		90.20646		9.78771	90.42481		13.75	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.87429		91.88573		9.84806	92.10808		14.02	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future			9.72999		92.11293		9.70018	92.37861		14.49	0.00	7,369,034.40	80	85,474.00
R2048	On 01/02/2018	Bond Future			9.79029		93.80677		9.75961	94.07704		13.62	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.84627		91.11633		9.81469	91.39163		14.56	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207	On 02/11/2017	Bond Future			7.03609		102.67771		7.02489	102.70014		1.20	0.00	0.00	0	41,067.00
R207	On 01/02/2018	Bond Future			6.97514		100.92460		6.96254	100.94718		1.43	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 03/05/2018	Bond Future			6.89613		102.80355		6.88159	102.82646		1.29	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.27104		99.15158		7.25005	99.21321		2.21	0.00	0.00	0	32,186.00
R208	On 01/02/2018	Bond Future			7.25758		100.97478		7.23483	101.03727		2.46	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.23121		99.45358		7.20631	99.51717		2.33	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.44659		72.99638		9.41671	73.20032		13.29	0.00	20,438,986.40	280	125,917.00
R209	On 02/11/2017	Bond Future	8.30	Call	7.07000		0.00707		9.43000	0.00943	7.070	12.72	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	308.64000		0.30864		357.00000	0.35700	308.640	12.86	0.18	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	965.03000		0.96503		1,066.63000	1.06663	965.030	13.06	0.41	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	924.03000		0.92403		862.18000	0.86218	924.030	13.20	0.38	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	551.85000		0.55185		512.08000	0.51208	551.850	13.29	0.26	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	359.95000		0.35995		333.01000	0.33301	359.950	13.41	0.19	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	235.73000		0.23573		217.63000	0.21763	235.730	13.52	0.13	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	19.18000		0.01918		17.72000	0.01772	19.180	14.05	0.02	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.50006		74.33861		9.46934	74.54615		12.41	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,292.23000		1.29223		0.00000	0.00000	1,292.230	12.73	0.33	367,290,363.84	15,000	7,500.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,001.85000		1.00185		953.93000	0.95393	1,001.850	12.86	0.27	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	841.12000		0.84112		799.83000	0.79983	841.120	12.95	0.24	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.55247		72.57341		9.52087	72.78473		13.28	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			185.44514		185.44514		185.28796	185.28796			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			188.92144		188.92144		188.76087	188.76087			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.09098		190.09098		189.92743	189.92743			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			151.18875		151.18875		151.19987	151.19987			0.00	18,293,838.75	121	4,064.00
R212	On 01/02/2018	Bond Future			151.98455		151.98455		151.99559	151.99559			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.87449		154.87449		154.88572	154.88572			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.12734		85.09311		9.09234	85.32975		10.76	0.00	0.00	0	62,290.00
R213	On 01/02/2018	Bond Future	9.18221		86.65779		9.14609	86.89853		10.13	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.23234		84.72173		9.19506	84.96686		10.79	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.63865		72.26788		9.60883	72.47789		14.15	0.00	0.00	0	43,682.00
R214	On 01/02/2018	Bond Future	9.69616		73.59675		9.66550	73.81044		13.17	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.74939		71.67097		9.71787	71.88860		14.13	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future	24,245.67000	24,245.67000		24,143.32000	24,143.32000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,620.97000	24,620.97000		24,519.28000	24,519.28000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.04150	10.04150		10.00870	10.00870			15.80	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.19000	10.19000		10.15860	10.15860			16.02	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.33600	10.33600		10.30600	10.30600			15.57	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.88910	10.88910		10.88910	10.88910			15.90	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.77100	3.77100		3.77570	3.77570			14.29	0.00	0.00	0	18,650.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.72990	3.72990		3.73500	3.73500			14.57	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.69120	3.69120		3.69610	3.69610			15.29	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.57250	3.57250		3.57250	3.57250			15.71	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.36300	1.36300		1.36790	1.36790				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.34440	1.34440		1.34770	1.34770				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.32750	1.32750		1.32920	1.32920				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640	1.21640		1.21640	1.21640				0.00	0.00	0	0.00

<b>Total for Derivatives :</b>												<b>3,883,040,861.29</b>	<b>628,688</b>	<b>6,041,344.00</b>
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<b>Grand Total:</b>												<b>3,883,040,861.29</b>	<b>628,688</b>	<b>6,041,344.00</b>
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