



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 20-June-2013

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE	
Future												
	Dec 2013	CADP	Future	2,274	(374.3277)	(159.0920)	0.0000	0.0000	0	0.00		
				2,274					0.00	0.00	2 274.00	121 795.44
			Total	2,274					0.00	0.00	2 274.00	121 795.44
Future												
	Dec 2013	CADR	Future	742	527.8213	407.8476	0.0000	0.0000	0	0.00		
				742					0.00	0.00	742.00	260 167.46
			Total	742					0.00	0.00	742.00	260 167.46
Future												
	Dec 2013	CADS	Future	6,000	832.1075	588.5769	0.0000	0.0000	0	0.00		
				6,000					0.00	0.00	6 000.00	0.60
			Total	6,000					0.00	0.00	6 000.00	0.60
Future												
	Dec 2013	CADT	Future	1,600	571.8748	428.2791	0.0000	0.0000	0	0.00		
				1,600					0.00	0.00	3 200.00	135 075.84
			Total	1,600					0.00	0.00	3 200.00	135 075.84
Future												
	Sep 2013	CADU	Future	5,000	70.9790	69.5149	0.0000	0.0000	0	0.00		
				5,000					0.00	0.00	10 000.00	1 030 000.00
			Total	5,000					0.00	0.00	10 000.00	1 030 000.00
Future												
	Jul 2013	CADV	Future	10	1150.1700	478.3600	0.0000	0.0000	0	0.00		
				10					0.00	0.00	10.00	325 000.00
			Total	10					0.00	0.00	10.00	325 000.00
Future												
	Jul 2013	CADZ	Future	10	2667.4500	809.3200	0.0000	0.0000	0	0.00		

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			10					0.00	0.00	10.00	340 000.00
		Total	10					0.00	0.00	10.00	340 000.00
Future											
	Jul 2013	CAEB	Future	10	2056.3937	534.4565	0.0000	0.0000	0	0.00	
				10					0.00	0.00	320 000.00
		Total	10					0.00	0.00	10.00	320 000.00
Future											
	Jun 2013	CAEE	Future	10	5966.5103	1128.4191	0.0000	0.0000	0	0.00	
				10					0.00	0.00	320 000.00
		Total	10					0.00	0.00	10.00	320 000.00
Future											
	Jul 2013	CAEF	Future	10,000	68.8788	78.0000	0.0000	0.0000	10,000	780,000.00	
				10,000					10,000.00	780,000.00	10 000.00
		Total	10,000					10,000.00	780,000.00	10 000.00	780 000.00
Future											
	Jul 2013	DAUS	Future	700	10.2798	9.9547	0.0000	0.0000	1,080	10,961,892.00	
	Jul 2013	DAUS	Future	50,000	10.3141	9.9862	0.0000	0.0000	0	0.00	
	Feb 2014	DAUS	Future	2,500	10.6424	10.2898	0.0000	0.0000	0	0.00	
	Mar 2014	DAUS	Future	3,000	10.6729	10.3182	0.0000	0.0000	0	0.00	
	May 2014	DAUS	Future	10,150	10.7914	10.4225	0.0000	0.0000	0	0.00	
				66,350					1,080.00	10,961,892.00	1 881 940.00
Option											
	Jun 2013	DAUS	9.85 Call	1,000	421.9206	140.9361	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	10.17 Put	0	55.6982	261.5397	0.0000	0.0000	1,000	116,000.00	
	Jun 2013	DAUS	10.32 Put	1,000	128.2337	0.0000	0.0000	0.0000	1,000	232,000.00	
	Jun 2013	DAUS	8.40 Put	7,500	0.0121	0.0236	0.0000	0.0000	0	0.00	
	Jun 2013	DAUS	9.85 Call	7,500	428.7733	160.3088	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.98 Call	1,000	373.7414	151.1809	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	10.18 Put	1,000	143.9693	312.1675	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.94 Call	5,000	417.6114	184.3712	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	10.19 Call	5,000	255.8751	96.9634	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.20 Put	1,400	5.1794	13.0940	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.80 Call	2,800	561.1143	304.3715	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	10.26 Call	1,000	269.0914	0.0000	0.0000	0.0000	1,000	255,000.00	
	Jul 2013	DAUS	10.26 Put	1,000	228.3914	0.0000	0.0000	0.0000	1,000	255,000.00	
	Jul 2013	DAUS	8.40 Put	7,500	0.6522	0.9588	0.0000	0.0000	0	0.00	
	Jul 2013	DAUS	9.85 Call	7,500	537.9980	291.5099	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	8.30 Put	7,500	2.2044	2.7979	0.0000	0.0000	0	0.00	
	Aug 2013	DAUS	9.24 Put	2,200	23.8472	41.8527	0.0000	0.0000	0	0.00	

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Aug 2013	DAUS	9.70 Call	7,500	741.3443	473.1977	0.0000	0.0000	0	0.00		
Aug 2013	DAUS	9.84 Call	4,400	636.9696	390.6987	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.28 Put	1,200	42.6292	68.7247	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.88 Call	2,400	682.5331	444.1200	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	8.30 Put	7,500	3.1780	5.9757	0.0000	0.0000	0	0.00		
Sep 2013	DAUS	9.70 Call	7,500	819.0460	552.7831	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.47 Put	3,000	89.6477	133.0696	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.07 Call	6,000	640.8232	422.2558	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.55 Put	3,000	108.9554	158.6162	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	10.10 Call	6,000	632.5173	416.7500	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	8.30 Put	7,500	8.1399	10.5382	0.0000	0.0000	0	0.00		
Oct 2013	DAUS	9.70 Call	7,500	896.0178	624.5844	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	8.30 Put	7,500	14.2654	17.2400	0.0000	0.0000	0	0.00		
Nov 2013	DAUS	9.70 Call	7,500	965.4614	687.9994	0.0000	0.0000	0	0.00		
			<u>138,400</u>					<u>4,000.00</u>	<u>858,000.00</u>	<u>2 776 270.00</u>	<u>127 608 972.25</u>
Total			204,750					5,080.00	11,819,892.00	4 658 210.00	17 201 883 459.95

Future

Sep 2013	ZAAD	Future	8,297	9.4672	9.5249	0.0000	0.0000	10,000	94,703,500.00		
Dec 2013	ZAAD	Future	9,985	9.5331	9.5864	0.0000	0.0000	0	0.00		
Mar 2014	ZAAD	Future	2,140	9.6087	9.6595	0.0000	0.0000	0	0.00		
			<u>20,422</u>					<u>10,000.00</u>	<u>94,703,500.00</u>	<u>1 932 702.00</u>	<u>14 316 929 980.70</u>

Option

Sep 2013	ZAAD	8.50 Put	201	15.1728	13.5076	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	8.80 Put	201	24.1800	24.7625	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	9.30 Call	201	270.9130	316.4573	0.0000	0.0000	0	0.00		
Sep 2013	ZAAD	10.30 Call	201	28.4551	26.2675	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.30 Put	201	27.3172	27.3646	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	8.60 Put	100	42.5750	42.4076	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.30 Call	201	381.0638	411.1725	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	9.60 Call	100	236.0582	258.2825	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.30 Call	201	67.7975	73.9028	0.0000	0.0000	0	0.00		
Dec 2013	ZAAD	10.60 Call	100	42.4906	41.1881	0.0000	0.0000	0	0.00		
			<u>1,707</u>					<u>0.00</u>	<u>0.00</u>	<u>1 907.00</u>	<u>259 357.00</u>
Total			22,129					10,000.00	94,703,500.00	1 934 609.00	14 317 189 337.70

Future

Sep 2013	ZACA	Future	50	10.0085	9.8442	10.0500	10.0000	50	501,250.00		
			<u>50</u>					<u>50.00</u>	<u>501,250.00</u>	<u>26 442.00</u>	<u>198 604 274.60</u>
Total			50					50.00	501,250.00	26 442.00	198 604 274.60

Future

Sep 2013	ZAEU	Future	74,559	13.6916	13.4741	13.7700	13.7055	6,065	83,234,607.90		
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Dec 2013	ZAEU	Future	31,329	13.8764	13.6468	13.9212	13.9212	203	2,825,612.00		
Mar 2014	ZAEU	Future	7,587	14.0822	13.8426	0.0000	0.0000	0	0.00		
Dec 2014	ZAEU	Future	1,000	14.4157	14.1652	0.0000	0.0000	0	0.00		
			<u>114,475</u>					<u>6,268.00</u>	<u>86,060,219.90</u>	<u>3 568 426.00</u>	<u>40 467 375 789.90</u>
Option											
Sep 2013	ZAEU	11.30 Put	29,000	13.0023	10.3852	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.50 Put	400	16.6723	12.4724	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	11.55 Put	500	17.7473	13.0737	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.05 Call	400	1675.0439	1445.8305	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.10 Call	500	1627.2674	1397.0864	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.10 Put	30,800	35.6674	22.9864	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.25 Put	200	43.3173	37.1340	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.35 Call	200	1390.9598	1173.7867	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.55 Put	46,000	78.1708	83.7330	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	12.85 Call	200	983.6628	785.2740	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	13.80 Call	19,900	449.5067	318.2332	0.0000	0.0000	0	0.00		
Sep 2013	ZAEU	14.50 Call	7,900	242.6610	161.0654	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.50 Put	200	147.4545	156.1606	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	12.60 Put	200	169.2820	180.1675	0.0000	0.0000	0	0.00		
Dec 2013	ZAEU	13.10 Call	200	1089.1414	892.4614	0.0000	0.0000	0	0.00		
			<u>136,600</u>					<u>0.00</u>	<u>0.00</u>	<u>1 213 255.00</u>	<u>209 622 784.70</u>
		Total	251,075					6,268.00	86,060,219.90	4 781 681.00	40 676 998 574.60
Future											
Sep 2013	ZAFR	Future	75	11.1554	10.9432	0.0000	0.0000	0	0.00		
Dec 2013	ZAFR	Future	50	11.3128	11.0900	0.0000	0.0000	0	0.00		
			<u>125</u>					<u>0.00</u>	<u>0.00</u>	<u>378 197.00</u>	<u>3 273 237 420.00</u>
		Total	125					0.00	0.00	378 197.00	3 273 237 420.00
Future											
Sep 2013	ZAGB	Future	29,057	16.0511	15.7343	16.1400	15.9615	4,231	67,855,056.50		
Dec 2013	ZAGB	Future	4,293	16.2523	15.9208	0.0000	0.0000	403	6,545,799.00		
Mar 2014	ZAGB	Future	1,679	16.4755	16.1310	0.0000	0.0000	0	0.00		
			<u>35,029</u>					<u>4,634.00</u>	<u>74,400,855.50</u>	<u>2 748 859.00</u>	<u>34 904 541 541.40</u>
		Total	35,029					4,634.00	74,400,855.50	3 140 230.00	35 031 386 226.45
Future											
Sep 2013	ZAJY	Future	694	0.1059	0.1058	0.0000	0.0000	0	0.00		
Dec 2013	ZAJY	Future	14,250	0.1074	0.1072	0.0000	0.0000	0	0.00		
			<u>14,944</u>					<u>0.00</u>	<u>0.00</u>	<u>479 186.00</u>	<u>4 910 622 719.30</u>
		Total	14,944					0.00	0.00	479 186.00	4 910 622 719.30
Future											

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	DAILY VALUE	CUMULATIVE VOLUME	CUMULATIVE VALUE
Sep 2013	ZAUM	Future	840	10.3843	10.0514	10.4480	10.3700	115	119,349,750.00		
Dec 2013	ZAUM	Future	10	10.5197	10.1754	0.0000	0.0000	0	0.00		
			<u>850</u>					<u>115.00</u>	<u>119,349,750.00</u>	<u>39 320.00</u>	<u>33 027 577 090.00</u>
Option											
Sep 2013	ZAUM	10.35 Call	200	40824.4169	24007.5080	0.0000	0.0000	0	0.00		
			<u>200</u>					<u>0.00</u>	<u>0.00</u>	<u>1 953.00</u>	<u>62 758 311.88</u>
		Total	1,050					115.00	119,349,750.00	41 273.00	33 090 335 401.88
Future											
Sep 2013	ZAUS	Future	686,329	10.3843	10.0514	10.4500	10.3040	182,040	1,890,579,774.60		
Dec 2013	ZAUS	Future	81,906	10.5197	10.1754	10.5505	10.4500	7,583	79,674,119.70		
Mar 2014	ZAUS	Future	33,743	10.6697	10.3152	10.6251	10.6204	500	5,311,375.00		
Jun 2014	ZAUS	Future	3,270	10.8230	10.4501	0.0000	0.0000	0	0.00		
			<u>805,248</u>					<u>190,123.00</u>	<u>1,975,565,269.30</u>	<u>40 673 605.00</u>	<u>337 951 941 079.00</u>
Option											
Sep 2013	ZAUS	8.70 Put	12,000	8.8287	14.2393	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.75 Put	2,630	10.1311	16.0640	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.80 Put	100	11.6027	18.1061	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	8.85 Put	2,193	13.2616	20.3902	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.00 Put	6,202	19.5731	28.9616	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.20 Call	12,000	1216.3123	902.2442	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.30 Put	75,438	40.4717	66.9544	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.40 Call	400	1036.4521	738.0479	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.50 Put	6	67.9343	110.3060	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.55 Put	43,095	77.0372	123.7473	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.70 Put	3,201	109.6593	176.4492	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.75 Put	1,600	122.4206	196.6022	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.80 Call	100	720.4788	469.4491	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.85 Call	200	685.2584	442.1769	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	9.90 Call	200	651.0888	416.1729	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.00 Put	16,369	204.8095	316.4869	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.10 Call	1	531.7880	325.3080	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.10 Put	10,000	247.4880	373.9080	0.0000	0.0000	10,000	2,521,000.00		
Sep 2013	ZAUS	10.12 Call	2,000	520.8785	317.5259	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.20 Call	500	479.0515	288.1521	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.27 Call	15,000	444.7979	264.6313	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.30 Call	35,000	430.7707	255.1421	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.32 Call	200	421.6328	249.0054	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.40 Call	6	386.7609	225.9077	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.50 Call	200	347.7232	200.0838	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.60 Call	10,000	312.4786	177.6129	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.65 Call	5,000	296.1899	167.5546	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.70 Call	10,000	280.7455	0.0000	0.0000	0.0000	10,000	2,844,000.00		

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Sep 2013	ZAUS	10.75 Call	19,088	266.1061	149.2880	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	10.80 Call	50,958	252.2404	141.0036	0.0000	0.0000	0	0.00		
Sep 2013	ZAUS	11.00 Call	35,000	204.2632	112.7417	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.00 Put	100	10.9616	12.0703	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	8.75 Put	750	39.4834	47.9895	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.00 Put	750	59.8452	73.1259	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.20 Call	100	1401.6878	1078.1956	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.55 Put	100	141.7749	191.9481	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.60 Put	22,000	154.2811	207.9629	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.69 Call	750	1008.3573	726.5553	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.70 Put	400	181.5159	245.3285	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	9.80 Put	21,500	211.8059	289.2606	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.00 Put	300	281.8498	388.7759	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.10 Put	300	326.4380	444.0757	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.27 Call	750	659.9626	452.0602	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.30 Call	400	645.7703	441.1868	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.40 Call	300	600.5704	406.8984	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.55 Call	6	538.6593	360.7659	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.70 Call	250	483.3815	320.5986	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	10.80 Call	100	449.8904	296.9732	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.00 Call	100	390.2338	255.6987	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.20 Call	7,355	339.8500	221.1229	0.0000	0.0000	0	0.00		
Dec 2013	ZAUS	11.50 Call	16,200	278.1932	179.0322	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.25 Put	200	128.4446	155.0330	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.70 Put	6	227.0055	296.8795	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	9.75 Put	250	242.9857	316.3348	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.50 Call	200	753.1815	550.4018	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	10.65 Call	6	692.7672	502.1396	0.0000	0.0000	0	0.00		
Mar 2014	ZAUS	11.15 Call	250	524.9379	375.1542	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.75 Put	250	273.8574	352.9083	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	9.80 Put	6	290.9989	373.5247	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	10.80 Call	6	809.1614	607.2927	0.0000	0.0000	0	0.00		
Jun 2014	ZAUS	11.60 Call	250	562.1129	416.5393	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	9.90 Put	6	404.5311	490.9529	0.0000	0.0000	0	0.00		
Sep 2014	ZAUS	10.95 Call	6	891.1532	682.5985	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	8.00 Call	200	2983.2140	2622.8312	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	10.00 Put	6	516.5775	602.1784	0.0000	0.0000	0	0.00		
Dec 2014	ZAUS	11.00 Call	6	984.7316	766.4850	0.0000	0.0000	0	0.00		
			<u>442,846</u>					<u>20,000.00</u>	<u>5,365,000.00</u>	<u>6 267 867.00</u>	<u>2 035 673 926.57</u>
	Total		1,248,094					210,123.00	1,980,930,269.30	46 941 472.00	339 987 615 005.57

<u>DATE</u>	<u>CONTRACT</u>	<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>DAILY VALUE</u>	<u>CUMULATIVE VOLUME</u>	<u>CUMULATIVE VALUE</u>
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Grand Total

		1,802,902					246,270.00	2 368 545 736.70	68,463,862	516,574,272,167.99
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