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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/05/2017

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	
Derivatives														
\$ / R	On 17/05/2017	Any day expiry	13.21380	13.21380		13.09740	13.09740		15.58	0.00	1,321,380.00	100	0.00	
\$ / R	On 18/05/2017	Any day expiry	13.20560	13.20560		13.09740	13.09740		15.51	0.00	0.00	0	20,000.00	
\$ / R	On 18/05/2017	Any day expiry	13.53	Put	325.19440	0.32519	441.83350	0.44183	325.194	21.36	0.98	0.00	0	20,000.00
\$ / R	On 19/05/2017	Any day expiry	13.20560	13.20560		13.09740	13.09740		16.15	0.00	0.00	0	1,159.00	
\$ / R	On 26/05/2017	Any day expiry	13.21980	13.21980		13.11340	13.11340		15.86	0.00	0.00	0	0.00	
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	326.62940	0.32663	417.10030	0.41710	326.629	17.40	0.77	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	0.04110	0.00004	0.07060	0.00007	0.041	34.14	0.00	0.00	0	60.00
\$ / R	On 30/05/2017	Any day expiry	13.22890	13.22890		13.12250	13.12250		15.65	0.00	0.00	0	1,391.00	
\$ / R	On 31/05/2017	Any day expiry	13.23120	13.23120		13.12470	13.12470		15.81	0.00	0.00	0	1,200.00	
\$ / R	On 07/06/2017	Any day expiry	13.24720	13.24720		13.14060	13.14060		15.54	0.00	0.00	0	0.00	
\$ / R	On 09/06/2017	Any day expiry	13.25180	13.25180		13.14520	13.14520		15.59	0.00	0.00	0	0.00	
\$ / R	On 09/06/2017	Any day expiry	13.00	Put	96.20940	0.09621	134.74220	0.13474	96.209	14.99	0.30	0.00	0	20,000.00
\$ / R	On 12/06/2017	Any day expiry	13.25870	13.25870		13.15200	13.15200		15.33	0.00	0.00	0	0.00	
\$ / R	On 12/06/2017	Any day expiry	13.00	Put	103.59250	0.10359	0.00000	0.00000	103.593	14.87	0.30	399,084.34	100	100.00
\$ / R	On 12/06/2017	Any day expiry	13.20	Put	186.55940	0.18656	241.59990	0.24160	186.559	15.24	0.45	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27470	13.27470		13.16790	13.16790		15.30	0.00	1,209,657,037.50	91,125	877,934.00	

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 19/06/2017	Foreign Exchange Future	11.78	Put	3.46720	0.00347		5.11760	0.00512	3.467	18.17	0.01	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	6.70810	0.00671		9.15740	0.00916	6.708	17.38	0.03	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	8.62350	0.00862		11.79640	0.01180	8.624	16.89	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	12.62280	0.01262		17.30390	0.01730	12.623	16.14	0.05	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	14.34750	0.01435		19.67640	0.01968	14.348	15.90	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	24.05650	0.02406		32.98850	0.03299	24.057	14.91	0.09	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	662.92000	0.66292		575.38690	0.57539	662.920	14.49	0.87	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	48.08500	0.04809		70.39210	0.07039	48.085	14.57	0.16	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	572.36310	0.57236		490.56030	0.49056	572.363	14.64	0.82	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	66.27780	0.06628		93.52220	0.09352	66.278	14.69	0.20	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	91.79940	0.09180		124.96600	0.12497	91.799	14.83	0.25	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	452.32270	0.45232		379.91670	0.37992	452.323	14.85	0.74	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	398.13820	0.39814		330.74200	0.33074	398.138	14.96	0.69	0.00	0	1,578.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	123.43820	0.12344		162.84200	0.16284	123.438	14.96	0.31	0.00	0	88,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	231.28270	0.23128		289.99420	0.28999	231.283	15.30	0.47	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	246.93620	0.24694		200.22360	0.20022	246.936	15.36	0.51	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	259.15670	0.25916		321.26830	0.32127	259.157	15.45	0.51	0.00	0	1,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	217.31250	0.21731		175.25220	0.17525	217.313	15.58	0.47	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	198.02550	0.19803		159.12090	0.15912	198.025	15.73	0.44	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	176.83340	0.17683		141.51410	0.14151	176.833	15.91	0.40	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Put	386.01080	0.38601		460.30500	0.46031	386.011	16.06	0.63	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	160.71080	0.16071		128.20500	0.12820	160.711	16.06	0.37	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	526.07920	0.52608		609.58040	0.60958	526.079	16.63	0.72	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	108.59550	0.10860		85.71800	0.08572	108.595	16.66	0.27	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	88.87170	0.08887		69.86040	0.06986	88.872	16.97	0.23	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	638.95020	0.63895		727.53600	0.72754	638.950	17.06	0.78	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	672.44240	0.67244		762.04090	0.76204	672.442	17.18	0.79	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	58.26840	0.05827		44.91390	0.04491	58.268	17.48	0.16	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	783.56840	0.78357		877.01390	0.87701	783.568	17.48	0.84	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	53.30600	0.05331		41.05820	0.04106	53.306	17.56	0.15	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	880.85530	0.88086		977.15890	0.97716	880.855	17.70	0.87	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	898.84260	0.89884		995.60510	0.99561	898.843	17.74	0.87	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	944.16980	0.94417		1,042.00610	1.04201	944.170	17.85	0.89	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	989.97340	0.98997		1,088.78230	1.08878	989.973	17.95	0.90	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	33.11860	0.03312		25.48930	0.02549	33.119	17.99	0.10	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	32.36630	0.03237		24.91250	0.02491	32.366	18.01	0.10	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,082.83840	1.08284		1,183.31710	1.18332	1,082.838	18.16	0.92	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	23.40520	0.02341		18.06040	0.01806	23.405	18.30	0.07	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	18.52530	0.01853		14.54700	0.01455	18.525	18.51	0.06	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	10.83470	0.01083		8.88430	0.00888	10.835	19.21	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,623.53310	1.62353		1,728.90330	1.72890	1,623.533	19.67	0.97	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	6.66680	0.00667		5.54420	0.00554	6.667	20.03	0.02	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	5.52380	0.00552		4.62160	0.00462	5.524	20.35	0.02	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	5.03510	0.00504		4.22560	0.00423	5.035	20.52	0.02	0.00	0	1,000.00

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 19/06/2017	Foreign Exchange Future	15.40	Call	3.21440	0.00321	2.74110	0.00274	3.214	21.34	0.01	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,228.00480	2.22800	2,334.42170	2.33442	2,228.005	21.66	0.99	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	2.70480	0.00270	2.32170	0.00232	2.705	21.66	0.01	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	1.70420	0.00170	1.49030	0.00149	1.704	22.58	0.01	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,507.00420	2.50700	2,613.59030	2.61359	2,507.004	22.58	0.99	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	1.52580	0.00153	1.44960	0.00145	1.526	22.81	0.01	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	1.50220	0.00150	1.45030	0.00145	1.502	22.84	0.01	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	1.42370	0.00142	1.46490	0.00146	1.424	23.70	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	1.43910	0.00144	1.47930	0.00148	1.439	24.43	0.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	1.45750	0.00146	1.49670	0.00150	1.458	25.15	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	1.47000	0.00147	1.50850	0.00151	1.470	25.59	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	1.60020	0.00160	1.63350	0.00163	1.600	28.99	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.31040	0.00031	0.21740	0.00022	0.310	32.77	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.10990	0.00011	0.07500	0.00008	0.110	32.77	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.01080	0.00001	0.00690	0.00001	0.011	32.77	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.29480	13.29480	13.18780	13.18780		15.58	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	406.44990	0.40645	477.74570	0.47775	406.450	16.13	0.60	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	2.56890	0.00257	2.52910	0.00253	2.569	23.83	0.01	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.29930	13.29930	13.19220	13.19220		15.64	0.00	0.00	0	2,142.00
\$ / R	On 05/07/2017	Any day expiry			13.31050	13.31050	13.20330	13.20330		15.57	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	105.64130	0.10564	86.87210	0.08687	105.641	17.37	0.22	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			13.31490	13.31490	13.20770	13.20770		15.63	0.00	13,317,000.00	1,000	2,800.00
\$ / R	On 10/07/2017	Any day expiry			13.32170	13.32170	13.21440	13.21440		15.54	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	107.45630	0.10746	89.42490	0.08942	107.456	17.44	0.22	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.32610	13.32610	13.21880	13.21880		15.70	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	759.73950	0.75974	844.96710	0.84497	759.739	17.20	0.74	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	1.36480	0.00136	1.01370	0.00101	1.365	27.53	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			13.33060	13.33060	13.22320	13.22320		15.74	0.00	0.00	0	1,106.00
\$ / R	On 17/07/2017	Any day expiry			13.33730	13.33730	13.22980	13.22980		15.66	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			13.34630	13.34630	13.23870	13.23870		15.76	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.35520	13.35520	13.24760	13.24760		15.73	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	285.28020	0.28528	333.46580	0.33347	285.280	15.53	0.42	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	112.10570	0.11211	94.58390	0.09458	112.106	17.89	0.20	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.35970	13.35970	13.25200	13.25200		15.77	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	454.88380	0.45488	518.59070	0.51859	454.884	16.11	0.54	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	8.48760	0.00849	7.97400	0.00797	8.488	22.54	0.02	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.36860	13.36860	13.26090	13.26090		15.73	0.00	0.00	0	4,774.00
\$ / R	On 11/08/2017	Any day expiry			13.39320	13.39320	13.28520	13.28520		15.89	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.40660	13.40660	13.35040	13.35040		15.89	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	395.97640	0.39598	0.00000	0.00000	395.976	15.82	0.46	210,161,996.80	34,000	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.43330	13.43330	13.32480	13.32480		15.96	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	494.52490	0.49452	552.39240	0.55239	494.525	16.06	0.51	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	18.37590	0.01838	15.94320	0.01594	18.376	22.02	0.03	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.47770	13.47770	13.36850	13.36850		15.95	0.00	80,407,958.20	5,966	51,676.00

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\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	44.75710	0.04476	50.98000	0.05098	44.757	14.76	0.08	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	117.79900	0.11780	139.71520	0.13972	117.799	14.79	0.18	31,233.32	13	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	197.56990	0.19757	229.63030	0.22963	197.570	15.03	0.26	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	748.12580	0.74813	677.46450	0.67746	748.126	15.32	0.67	0.00	0	4,351.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	270.42580	0.27043	308.96450	0.30896	270.426	15.32	0.33	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	329.83100	0.32983	372.92810	0.37293	329.831	15.51	0.37	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	458.19950	0.45820	510.50390	0.51050	458.199	15.88	0.46	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	492.05950	0.49206	439.28490	0.43928	492.059	16.05	0.51	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Call	440.78380	0.44078	392.20600	0.39221	440.784	16.29	0.47	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	593.08380	0.59308	653.70600	0.65371	593.084	16.29	0.53	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	670.22920	0.67023	734.52320	0.73452	670.229	16.52	0.56	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	676.84070	0.67684	741.43320	0.74143	676.841	16.54	0.57	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	381.26710	0.38127	337.83310	0.33783	381.267	16.62	0.42	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	270.56170	0.27056	237.77110	0.23777	270.562	17.38	0.32	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,008.28440	1.00828	1,085.15760	1.08516	1,008.284	17.42	0.68	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,086.55570	1.08656	1,165.67920	1.16568	1,086.556	17.62	0.71	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	242.18530	0.24219	212.32540	0.21233	242.185	17.64	0.29	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,207.37320	1.20737	1,289.60150	1.28960	1,207.373	17.91	0.74	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	209.69230	0.20969	183.30330	0.18330	209.692	17.97	0.26	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	201.03650	0.20104	175.59450	0.17559	201.037	18.07	0.25	43,476.23	13	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	174.36340	0.17436	151.69320	0.15169	174.363	18.40	0.22	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	136.55810	0.13656	117.51990	0.11752	136.558	18.85	0.18	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	57.31870	0.05732	48.47500	0.04848	57.319	20.33	0.08	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	39.97670	0.03998	33.45900	0.03346	39.977	20.79	0.06	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	27.52530	0.02753	23.25210	0.02325	27.525	21.18	0.04	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	22.88020	0.02288	19.44380	0.01944	22.880	21.38	0.04	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	22.25720	0.02226	18.93280	0.01893	22.257	21.41	0.03	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	7.90260	0.00790	6.39820	0.00640	7.903	21.86	0.01	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.49770	13.49770	13.38820	13.38820		16.05	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	522.55110	0.52255	578.65940	0.57866	522.551	16.05	0.48	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	22.85600	0.02286	19.43640	0.01944	22.856	21.07	0.04	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.49990	13.49990	13.39040	13.39040		16.05	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.55550	13.55550	13.44510	13.44510		16.09	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.56430	13.56430	13.45380	13.45380		16.12	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	275.71330	0.27571	312.11600	0.31212	275.713	15.24	0.30	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	547.06420	0.54706	601.43770	0.60144	547.064	16.05	0.46	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	396.94050	0.39694	356.95750	0.35696	396.941	17.06	0.39	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	38.19540	0.03820	30.92530	0.03093	38.195	21.81	0.05	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.60210	13.60210	13.49100	13.49100		16.15	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.63530	13.63530	13.52370	13.52370		16.22	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	567.58300	0.56758	620.66280	0.62066	567.583	16.01	0.44	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	56.88580	0.05689	47.84970	0.04785	56.886	22.31	0.06	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.67950	13.67950	13.56710	13.56710		16.21	0.00	12,598,819.50	921	89,969.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	65.30710	0.06531	73.24010	0.07324	65.307	15.11	0.09	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 18/12/2017	Foreign Exchange Future	12.00	Put	92.62430	0.09262	104.36780	0.10437	92.624	14.94	0.12	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	122.17550	0.12218	138.24500	0.13825	122.175	14.80	0.15	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	158.89130	0.15889	182.01970	0.18202	158.891	14.82	0.18	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	183.15070	0.18315	208.50570	0.20851	183.151	14.90	0.20	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	224.07950	0.22408	252.88650	0.25289	224.080	15.01	0.23	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	342.92780	0.34293	382.66560	0.38267	342.928	15.31	0.31	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	393.56810	0.39357	436.43200	0.43643	393.568	15.48	0.34	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	420.36970	0.42037	464.78740	0.46479	420.370	15.56	0.36	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	434.13970	0.43414	479.32620	0.47933	434.140	15.60	0.36	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	501.58920	0.50159	550.32610	0.55033	501.589	15.79	0.40	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	526.93080	0.52693	576.92030	0.57692	526.931	15.86	0.41	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	759.05430	0.75905	699.10240	0.69910	759.054	16.00	0.57	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	822.41750	0.82242	885.40470	0.88540	822.418	16.61	0.53	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	881.02250	0.88102	946.03120	0.94603	881.023	16.75	0.55	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,235.91880	1.23592	1,311.53310	1.31153	1,235.919	17.54	0.64	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	311.62350	0.31162	281.40690	0.28141	311.623	18.37	0.28	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	291.39190	0.29139	262.74940	0.26275	291.392	18.51	0.26	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	289.62390	0.28962	261.12070	0.26112	289.624	18.52	0.26	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	171.40230	0.17140	152.79740	0.15280	171.402	19.62	0.17	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	96.98190	0.09698	86.48660	0.08649	96.982	21.33	0.10	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	95.29790	0.09530	84.96110	0.08496	95.298	21.39	0.10	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	94.06070	0.09406	83.83970	0.08384	94.061	21.44	0.10	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	92.44680	0.09245	82.37830	0.08238	92.447	21.51	0.09	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	59.70930	0.05971	49.95270	0.04995	59.709	22.35	0.06	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.68830	13.68830	13.57580	13.57580		16.30	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	582.29580	0.58230	634.80440	0.63480	582.296	16.01	0.43	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	65.10390	0.06510	54.66480	0.05466	65.104	22.37	0.07	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.80530	13.80530	13.69080	13.69080		16.32	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.80970	13.80970	13.69520	13.69520		16.32	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.87840	13.87840	13.76170	13.76170		16.35	0.00	0.00	0	8,767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	390.69660	0.39070	427.73370	0.42773	390.697	15.28	0.30	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	557.12950	0.55713	605.93480	0.60593	557.129	15.71	0.37	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	507.99240	0.50799	469.83080	0.46983	507.992	17.80	0.36	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	463.81700	0.46382	428.48690	0.42849	463.817	18.09	0.33	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	394.46630	0.39447	362.25020	0.36225	394.466	18.53	0.29	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.95750	13.95750	13.83820	13.83820		16.44	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,602.80160	1.60280	1,681.90460	1.68190	1,602.802	17.82	0.63	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	397.23600	0.39724	365.76080	0.36576	397.236	18.81	0.28	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.99180	13.99180	13.87120	13.87120		16.49	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.00030	14.00030	13.87950	13.87950		16.48	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.07580	14.07580	13.95350	13.95350		16.61	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	23.53030	0.02353	24.04460	0.02404	23.530	13.06	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	453.33040	0.45333	491.86330	0.49186	453.330	15.48	0.29	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	723.71220	0.72371	778.33530	0.77834	723.712	16.07	0.39	0.00	0	70,530.00

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 18/06/2018	Foreign Exchange Future	16.38	Call	399.60140	0.39960		369.62150	0.36962	399.601	19.34	0.26	0.00	0	750.00	
\$ / R	On 13/08/2018	Any day expiry			14.20110	14.20110		14.07600	14.07600		16.86	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			14.27940	14.27940		14.15260	14.15260		16.96	0.00	0.00	0	0.00	
\$ / R	On 13/11/2018	Any day expiry			14.40700	14.40700		14.27730	14.27730		17.14	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.47630	14.47630		14.34510	14.34510		17.20	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.61280	14.61280		14.47850	14.47850		17.34	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.68670	14.68670		14.55070	14.55070		17.42	0.00	0.00	0	1,500.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.27470	13.27470		13.16790	13.16790		15.30	0.00	13,274.70	1	583.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.47770	13.47770		13.36850	13.36850		15.95	0.00	0.00	0	22.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.67950	13.67950		13.56710	13.56710		16.21	0.00	13,679.50	1	42.00	
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.87840	13.87840		13.76170	13.76170		16.35	0.00	0.00	0	3.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.07580	14.07580		13.95350	13.95350		16.61	0.00	0.00	0	147.00	
£ / R	On 31/05/2017	Any day expiry			17.17450	17.17450		16.95340	16.95340		15.10	0.00	750,314.40	44	69.00	
£ / R	On 19/06/2017	Foreign Exchange Future			17.24050	17.24050		17.01820	17.01820		15.23	0.00	44,652,895.00	2,590	52,735.00	
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	63.11870	0.06312		110.05800	0.11006	63.119	14.72	0.16	0.00	0	500.00	
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	803.61870	0.80362		628.25800	0.62826	803.619	14.72	0.84	0.00	0	600.00	
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	213.54780	0.21355		146.16110	0.14616	213.548	15.70	0.38	0.00	0	300.00	
£ / R	On 18/09/2017	Foreign Exchange Future			17.55160	17.55160		17.32510	17.32510		15.72	0.00	3,685,836.00	210	2,097.00	
£ / R	On 18/12/2017	Foreign Exchange Future			17.86410	17.86410		17.63190	17.63190		15.74	0.00	0.00	0	2,215.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11935	0.11935		0.11660	0.11660		16.81	0.00	762,143.56	6,386	122.00	
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12168	0.12168		0.11887	0.11887		15.21	0.00	0.00	0	0.00	
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12405	0.12405		0.12118	0.12118		15.29	0.00	0.00	0	0.00	
€ / R	On 31/05/2017	Any day expiry			14.75230	14.75230		14.55460	14.55460		14.38	0.00	0.00	0	4.00	
€ / R	On 19/06/2017	Foreign Exchange Future			14.81500	14.81500		14.61580	14.61580		14.34	0.00	38,904,190.00	2,626	72,769.00	
€ / R	On 18/09/2017	Foreign Exchange Future			15.11290	15.11290		14.90830	14.90830		14.90	0.00	1,511,290.00	100	6,521.00	
€ / R	On 18/12/2017	Foreign Exchange Future			15.41390	15.41390		15.20480	15.20480		15.20	0.00	1,541,390.00	100	4,653.00	
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	170.14210	0.17014		212.13290	0.21213	170.142	14.34	0.18	0.00	0	18,000.00	
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	402.85250	0.40285		343.19130	0.34319	402.853	16.40	0.34	0.00	0	18,000.00	
€ / R	On 19/03/2018	Foreign Exchange Future			15.71940	15.71940		15.50350	15.50350		15.36	0.00	0.00	0	3,169.00	
10Y STND	On 17/12/2025	Interest Rate Swap			95.80841	95.80841		95.51663	95.51663			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			92.84892	92.84892		92.53105	92.53105			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			91.61395	91.61395		91.27944	91.27944			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			93.75760	93.75760		93.41951	93.41951			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			97.50324	97.50324		97.16954	97.16954			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			96.08556	96.08556		95.74708	95.74708			0.00	0.00	0	0.00	
10Y STND	On 21/06/2027	Interest Rate Swap			98.13921	98.13921		97.79834	97.79834			0.00	0.00	0	0.00	
1Y STND	On 15/06/2017	Interest Rate Swap			99.60699	99.60699		99.60699	99.60699			0.00	0.00	0	0.00	
1Y STND	On 21/09/2017	Interest Rate Swap			99.61155	99.61155		99.60986	99.60986			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
1Y STND	On 21/12/2017	Interest Rate Swap	99.81969	99.81969	99.81219	99.81219					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.76700	99.76700	99.75293	99.75293					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.94493	99.94493	99.92055	99.92055					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.84778	99.84778	99.84058	99.84058					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.04757	99.04757	99.03353	99.03353					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.63222	98.63222	98.60849	98.60849					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.57826	98.57826	98.54447	98.54447					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.97000	98.97000	98.93000	98.93000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.38202	99.38202	99.33150	99.33150					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.79244	99.79244	99.73622	99.73622					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.59729	96.59729	96.42876	96.42876					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.85976	95.85976	95.67153	95.67153					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.08879	95.08879	94.88712	94.88712					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.28783	95.28783	95.08028	95.08028					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.48666	97.48666	97.27986	97.27986					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.63518	97.63518	97.42821	97.42821					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.84481	98.84481	98.63581	98.63581					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	544.18500	544.18500	545.17000	545.17000					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	554.59800	554.59800	555.60300	555.60300					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	565.40500	565.40500	566.43600	566.43600					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	625.57700	625.57700	627.65700	627.65700					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	637.54700	637.54700	639.66700	639.66700					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	649.97100	649.97100	652.14000	652.14000					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	564.63100	564.63100	567.05900	567.05900					0.00	0.00	0	633.00
ALBI	On 02/11/2017	Index Future	575.43400	575.43400	577.91000	577.91000					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	586.64700	586.64700	589.17900	589.17900					0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.85780	9.85780	9.77950	9.77950				12.42	0.00	3,943,120.00	400	23,163.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.99490	9.99490	9.91540	9.91540				12.86	0.00	6,996,430.00	700	2,390.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.13280	10.13280	10.05060	10.05060				12.85	0.00	5,066,400.00	500	1,153.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.76570	9.76570	9.68530	9.68530				13.00	0.00	0.00	0	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.93060	9.93060	9.84860	9.84860				13.59	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.09670	10.09670	10.01280	10.01280				13.68	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.58560	13.58560	13.36740	13.36740				15.05	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.87400	13.87400	13.65000	13.65000				15.52	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.16680	14.16680	13.93730	13.93730				15.80	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
CNH / R	On 19/06/2017	Foreign Exchange Future	1.92740	1.92740	1.92740	1.90970	1.90970			14.86	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.94450	1.94450	1.94450	1.92650	1.92650			14.97	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.96120	1.96120	1.96120	1.94320	1.94320			14.93	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.99680	1.99680	1.99680	1.97010	1.97010			13.89	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.73081	78.44473	10.73081	10.62048	79.12892				0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.82212	76.15378	10.82212	10.70802	76.85111				0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.91538	77.63766	10.91538	10.79716	78.34952				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.96168	81.56046	10.96168	10.89259	82.04293				0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.05307	78.85936	11.05307	10.98159	79.35112				0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.14337	80.39587	11.14337	11.06931	80.89825				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	562.97900	562.97900	562.97900	565.33700	565.33700				0.00	0.00	0	402.00
GOVI	On 02/11/2017	GOVI	573.75100	573.75100	573.75100	576.15600	576.15600				0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	584.93200	584.93200	584.93200	587.39000	587.39000				0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.70590	1.70590	1.70590	1.69180	1.69180			15.14	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.73560	1.73560	1.73560	1.72110	1.72110			16.06	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.76450	1.76450	1.76450	1.74940	1.74940			15.88	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	129.09963	129.09963	129.09963	129.01866	129.01866				0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	131.60534	131.60534	131.60534	131.52229	131.52229				0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	132.88322	132.88322	132.88322	132.80335	132.80335				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	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
I2029	On 01/02/2018	Bond Future	104.09650		104.09650		104.03451	104.03451			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 03/08/2017	Bond Future	106.40013		106.40013		106.33413	106.33413			0.00	0.00	0	6,134.00
I2033	On 02/11/2017	Bond Future	107.38832		107.38832		107.32059	107.32059			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	109.53441		109.53441		109.46923	109.46923			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 03/08/2017	Bond Future	131.44892		131.44892		131.36690	131.36690			0.00	0.00	0	22,439.00
I2038	On 02/11/2017	Bond Future	134.00017		134.00017		133.91606	133.91606			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	135.15679		135.15679		135.07585	135.07585			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 03/08/2017	Bond Future	127.83124		127.83124		127.75128	127.75128			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future	128.72898		128.72898		128.64710	128.64710			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	131.30155		131.30155		131.22257	131.22257			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	135.86933		135.86933		135.78328	135.78328			0.00	0.00	0	26,009.00
I2050	On 02/11/2017	Bond Future	138.50616		138.50616		138.41810	138.41810			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	139.58218		139.58218		139.49721	139.49721			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 03/08/2017	Index Future	251.23800		251.23800		251.18700	251.18700			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future	256.11500		256.11500		256.06100	256.06100			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	261.23300		261.23300		261.18700	261.18700			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.34000		92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.30000		92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.24000		92.76000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	1,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.05000		92.95000		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.10000		92.90000		7.10000	92.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.16000		92.84000		7.16000	92.84000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.12770		0.12770		0.12650	0.12650			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.12730		0.12730		0.12610	0.12610			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12680		0.12680		0.12570	0.12570			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
NOK/R	On 19/06/2017	Foreign Exchange Future			1.58520		1.58520		1.55520	1.55520		13.01	0.00	0.00	0	4,422.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.61170		1.61170		1.58120	1.58120		12.91	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.19620		9.19620		9.06860	9.06860		13.10	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.31830		9.31830		9.18850	9.18850		13.53	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.43970		9.43970		9.30760	9.30760		13.64	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.28390		1.28390		1.27220	1.27220			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.29880		1.29880		1.28740	1.28740			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31390		1.31390		1.30190	1.30190			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.29870		1.29870		1.29240	1.29240			0.00	0.00	0	5,428.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.30230		1.30230		1.29600	1.29600			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30590		1.30590		1.29960	1.29960			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.11600		1.11600		1.11000	1.11000			0.00	55,800.00	50	87.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.12130		1.12130		1.11520	1.11520			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.12680		1.12680		1.12070	1.12070			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.70528		112.69292		8.64975	113.07075		7.95	0.00	735,884,767.60	6,530	88,503.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,214.63000		1.21463	1,094.01000	1.09401	1,214.630		8.01	0.40	0.00	0	750.00
R186	On 03/08/2017	Bond Future	8.90	Put	1,087.08000		1.08708	0.00000	0.00000	1,087.080		8.04	0.37	43,962,066.26	1,050	1,050.00
R186	On 03/08/2017	Bond Future	9.00	Put	863.02000		0.86302	772.76000	0.77276	863.020		8.10	0.31	0.00	0	2,604.00
R186	On 03/08/2017	Bond Future	9.35	Put	350.95000		0.35095	312.07000	0.31207	350.950		8.31	0.15	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	228.82000		0.22882	202.98000	0.20298	228.820		8.40	0.11	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.74391		114.84908		8.68603	115.23426		7.86	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.77987		111.78409		8.71930	112.17816		8.16	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 03/08/2017	Bond Future			298.26692		298.26692		298.07884	298.07884			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			304.05595		304.05595		303.86312	303.86312			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			303.07829		303.07829		302.89268	302.89268			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 03/08/2017	Bond Future			244.23891		244.23891		244.08552	244.08552			0.00	0.00	0	30,577.00
R202	On 02/11/2017	Bond Future			248.97946		248.97946		248.82202	248.82202			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			250.20828		250.20828		250.05679	250.05679			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

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
R2023	On 03/08/2017	Bond Future		8.09223	101.87333		8.04573	102.07674		5.29	0.00	0.00	0	32,290.00
R2023	On 02/11/2017	Bond Future		8.11395	99.89206		8.06475	100.09940		4.79	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future		8.13148	101.83848		8.07897	102.05111		4.94	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
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.18392	91.48319		9.12382	91.89879			0.00	174,549,926.52	1,908	32,100.00
R2030	On 02/11/2017	Bond Future		9.22851	93.23349		9.16638	93.65708			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future		9.27146	91.04501		9.20700	91.47802			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
R2032	On 03/08/2017	Bond Future		9.33728	94.32626		9.27723	94.77256		11.19	0.00	210,819,191.10	2,235	24,915.00
R2032	On 02/11/2017	Bond Future		9.38618	91.97306		9.32417	92.42796		11.78	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.43336	93.76513		9.36917	94.23003		11.59	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 03/08/2017	Bond Future		9.53898	98.26563		9.47391	98.79385			0.00	0.00	0	9,951.00
R2035	On 02/11/2017	Bond Future		9.59193	95.64472		9.52482	96.18307			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.64444	97.50840		9.57504	98.05838			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 03/08/2017	Bond Future		9.63806	90.26023		9.57317	90.78423		13.25	0.00	10,831,227.60	120	57,059.00
R2037	On 02/11/2017	Bond Future		9.68801	91.98710		9.62118	92.52121		13.44	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.73691	89.52412		9.66791	90.06967		13.82	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 03/08/2017	Bond Future		7.39325	101.81152		7.33363	101.88837		1.06	0.00	0.00	0	41,363.00
R204	On 02/11/2017	Bond Future		7.30533	103.75951		7.23174	103.83790		0.55	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.13091	101.74104		7.03398	101.82220		0.80	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 03/08/2017	Bond Future		9.73397	93.54125		9.67428	94.05499		13.91	0.00	0.00	0	13,816.00
R2040	On 02/11/2017	Bond Future		9.78505	95.33090		9.72359	95.85457		14.14	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.83520	92.68269		9.77175	93.21771		14.54	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 03/08/2017	Bond Future		9.79855	90.33476		9.73887	90.85079		14.57	0.00	0.00	0	22,344.00
R2044	On 02/11/2017	Bond Future		9.84928	92.06302		9.78787	92.58898		14.85	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.89912	89.47628		9.83576	90.01363		15.26	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

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
R2048	On 03/08/2017	Bond Future			9.77350		93.91133		9.71365	94.44260		14.45	0.00	0.00	0	69,161.00
R2048	On 02/11/2017	Bond Future			9.82554		91.27054		9.76394	91.81202		15.42	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.87718		93.04901		9.81363	93.60211		15.09	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 03/08/2017	Bond Future			7.49364		99.93211		7.44395	100.04061		1.92	0.00	0.00	0	45,809.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,523.84000		1.52384	1,628.92000	1.62892	1,523.840		1.99	0.95	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.45456		101.84409		7.39876	101.95473		1.50	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.38911		100.18651		7.32489	100.30055		1.76	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 03/08/2017	Bond Future			7.63801		99.60509		7.58993	99.75323		3.18	0.00	0.00	0	32,228.00
R208	On 02/11/2017	Bond Future			7.62861		98.10889		7.57652	98.25994		2.64	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.60719		100.02056		7.55004	100.17577		2.88	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 03/08/2017	Bond Future			9.50505		74.02234		9.43486	74.50017		13.15	0.00	0.00	0	70,969.00
R209	On 02/11/2017	Bond Future			9.55126		72.28869		9.47908	72.77560		14.10	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	319.95000		0.31995	385.11000	0.38511	319.950		13.51	0.10	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,244.17000		1.24417	1,418.54000	1.41854	1,244.170		13.66	0.30	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,535.06000		1.53506	1,406.82000	1.40682	1,535.060		14.32	0.32	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	650.85000		0.65085	590.35000	0.59035	650.850		14.86	0.16	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.59584		73.69721		9.52146	74.19456		13.82	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 03/08/2017	Bond Future			187.47893		187.47893		187.36271	187.36271			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			188.71766		188.71766		188.59855	188.59855			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			192.48905		192.48905		192.37446	192.37446			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 03/08/2017	Bond Future			148.97435		148.97435		148.88053	148.88053			0.00	0.00	0	4,858.00

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 02/11/2017	Bond Future	151.86576		151.86576		151.76955	151.76955			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	152.84043		152.84043		152.74791	152.74791			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.21300		86.11372		9.15281	86.52047		10.91	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future	9.25898		84.21126		9.19685	84.62587		11.54	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.30413		85.85217		9.23981	86.27585		11.37	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 03/08/2017	Bond Future	9.66580		73.62511		9.60591	74.04648		13.92	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future	9.71463		71.73731		9.65306	72.16676		15.00	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.76291		73.13513		9.69946	73.57382		14.66	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 19/06/2017	Foreign Exchange Future	22,764.60000		22,764.60000		22,482.83000	22,482.83000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.54420		9.54420		9.44340	9.44340		13.51	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.69720		3.69720		3.67140	3.67140		13.92	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.42020		1.42020		1.41150	1.41150			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.39190		1.39190		1.38340	1.38340			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.36750		1.36750		1.35870	1.35870			0.00	0.00	0	0.00
Total for Derivatives :												2,811,881,928.13	158,789	3 881 957.00
Grand Total:												2,811,881,928.13	158,789	3 881 957.00