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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/06/2018

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 15/06/2018	Any day expiry	13.46100	13.46100		13.32740	13.32740		13.28	0.00	269,220.00	20	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.49550	13.49550		13.32740	13.32740		14.52	0.00	1,499,323,059.00	111,098	441,541.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.00000	0.00000	0.00820	0.00001	0.000	15.66	0.00	0	56,673.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	0.00000	0.00000	0.00990	0.00001	0.000	15.66	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	2,145.50000	2.14550	1,977.41140	1.97741	2,145.500	15.66	1.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	2,045.50000	2.04550	1,877.41260	1.87741	2,045.500	15.66	1.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	0.00000	0.00000	0.01330	0.00001	0.000	15.66	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	0.00000	0.00000	0.01470	0.00001	0.000	15.66	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	0.00000	0.00000	0.01730	0.00002	0.000	15.66	0.00	0	55,923.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	0.00000	0.00000	0.01770	0.00002	0.000	15.66	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	0.00000	0.00000	0.01830	0.00002	0.000	15.66	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	0.00000	0.00000	0.02060	0.00002	0.000	15.66	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	1,495.50000	1.49550	1,327.42330	1.32742	1,495.500	15.66	1.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	0.00000	0.00000	0.02330	0.00002	0.000	15.66	0.00	0	38,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	0.00000	0.00000	0.03430	0.00003	0.000	15.66	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	0.00000	0.00000	0.05050	0.00005	0.000	15.66	0.00	0	372.00

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
10Y STND	On 17/12/2025	Interest Rate Swap		96.76000	96.76000		96.64000	96.64000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		93.82000	93.82000		93.70000	93.70000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		92.60000	92.60000		92.48000	92.48000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		94.78000	94.78000		94.66000	94.66000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		98.55000	98.55000		98.42000	98.42000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		97.15000	97.15000		97.01000	97.01000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		99.24000	99.24000		99.09000	99.09000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		102.95000	102.95000		102.79000	102.79000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		103.34000	103.34000		103.16000	103.16000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		98.68000	98.68000		98.48000	98.48000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		104.09000	104.09000		103.89000	103.89000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.91000	99.91000		99.91000	99.91000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.05000	100.05000		100.05000	100.05000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.52000	100.52000		100.52000	100.52000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.57000	99.57000		99.57000	99.57000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap		100.30000	100.30000		100.29000	100.29000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.59000	98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.52000	98.52000		98.52000	98.52000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.90000	98.90000		98.90000	98.90000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.31000	99.31000		99.31000	99.31000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.76000	99.76000		99.74000	99.74000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.22000	100.22000		100.19000	100.19000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		101.23000	101.23000		101.19000	101.19000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		99.05000	99.05000		99.00000	99.00000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap		101.01000	101.01000		100.93000	100.93000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.74000	96.74000		96.64000	96.64000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.03000	96.03000		95.93000	95.93000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		95.28000	95.28000		95.18000	95.18000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		95.54000	95.54000		95.43000	95.43000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.80000	97.80000		97.68000	97.68000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.99000	97.99000		97.87000	97.87000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		99.27000	99.27000		99.14000	99.14000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		101.53000	101.53000		101.40000	101.40000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		102.84000	102.84000		102.71000	102.71000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		98.05000	98.05000		97.91000	97.91000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap		102.40000	102.40000		102.26000	102.26000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future		579.58100	579.58100		581.17900	581.17900			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future		589.93400	589.93400		591.56100	591.56100			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		601.38200	601.38200		603.03700	603.03700			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
AL7T	On 02/08/2018	Index Future	668.77800	668.77800	671.90100	671.90100					0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	680.72500	680.72500	683.90500	683.90500					0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	693.93400	693.93400	697.17200	697.17200					0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	606.62400	606.62400	609.45500	609.45500					0.00	0.00	0	858.00
ALBI	On 01/11/2018	Index Future	617.46000	617.46000	620.34300	620.34300					0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	629.44200	629.44200	632.37700	632.37700					0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.06530	10.06530	10.04380	10.04380				14.39	0.00	69,551,223.00	6,910	15,270.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.18450	10.18450	10.16210	10.16210				13.37	0.00	17,629,369.50	1,731	2,870.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.30790	10.30790	10.28590	10.28590				13.25	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.44350	10.44350	10.41990	10.41990				13.60	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.57520	10.57520	10.55020	10.55020				13.82	0.00	52,125,160.80	4,929	4,929.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.22950	10.22950	10.22140	10.22140				15.78	0.00	5,114,750.00	500	1,780.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.49730	10.49730	10.48860	10.48860				14.50	0.00	5,248,650.00	500	500.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.56370	13.56370	13.43530	13.43530				16.23	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.82230	13.82230	13.68810	13.68810				15.02	0.00	0.00	0	1,215.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.09030	14.09030	13.95390	13.95390				15.17	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.68460	14.68460	14.54100	14.54100				15.27	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.09670	2.09670	2.08260	2.08260				15.91	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.11170	2.11170	2.09850	2.09850				14.81	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.12860	2.12860	2.11540	2.11540				15.07	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.16330	2.16330	2.15000	2.15000				15.12	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.10870	2.10870	2.08850	2.08850				15.66	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.14810	2.14810	2.12700	2.12700				14.90	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.18930	2.18930	2.16780	2.16780				14.96	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.33610	2.33610	2.31530	2.31530				16.23	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
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
ES33	On 02/08/2018	Bond Future	11.07686	76.98275	11.01697	77.33263					0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	11.19923	74.56952	11.13715	74.92573					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 07/02/2019	Bond Future	11.33839		76.01622		11.27391	76.37881			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 02/08/2018	Bond Future	11.28036		79.56496		11.22554	79.92809			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	11.39912		76.72619		11.34227	77.09586			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.52959		78.21446		11.47057	78.59082			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 02/08/2018	GOVI	601.50800		601.50800		604.52200	604.52200			0.00	0.00	0	476.00
GOVI	On 01/11/2018	GOVI	612.25300		612.25300		615.32200	615.32200			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	624.13400		624.13400		627.25900	627.25900			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.71930		1.71930		1.69830	1.69830		16.00	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.74120		1.74120		1.71990	1.71990		16.76	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.76340		1.76340		1.74190	1.74190		16.43	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.85660		1.85660		1.83510	1.83510		16.77	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	132.59783		132.59783		133.00676	133.00676			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	134.99345		134.99345		135.41005	135.41005			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	136.22653		136.22653		136.65037	136.65037			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 02/08/2018	Bond Future	100.92832		100.92832		101.21815	101.21815			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	101.70221		101.70221		101.99745	101.99745			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	103.69614		103.69614		103.99648	103.99648			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 02/08/2018	Bond Future	104.61809		104.61809		104.81419	104.81419			0.00	0.00	0	9,561.00
I2033	On 01/11/2018	Bond Future	105.38722		105.38722		105.58702	105.58702			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	107.45331		107.45331		107.65636	107.65636			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 02/08/2018	Bond Future	124.60605		124.60605		125.18854	125.18854			0.00	0.00	0	9,035.00
I2038	On 01/11/2018	Bond Future	126.85728		126.85728		127.45046	127.45046			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	127.75420		127.75420		128.35815	128.35815			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 02/08/2018	Bond Future	117.59621		117.59621		118.73653	118.73653			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future	118.07160		118.07160		119.23277	119.23277			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	120.38637		120.38637		121.56927	121.56927			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

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
I2050	On 02/08/2018	Bond Future			122.38747		122.38747		123.44136	123.44136			0.00	0.00	0	9,598.00
I2050	On 01/11/2018	Bond Future			124.59845		124.59845		125.67185	125.67185			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future			125.26987		125.26987		126.36337	126.36337			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 02/08/2018	Index Future			253.96000		253.96000		254.34300	254.34300			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future			258.54800		258.54800		258.93900	258.93900			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future			263.61700		263.61700		264.01400	264.01400			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			6.91000		93.09000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.13340		0.13340		0.13170	0.13170			0.00	0.00	0	0.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.13300		0.13300		0.13100	0.13100			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.13200		0.13200		0.13040	0.13040			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12910		0.12910		0.12860	0.12860			0.00	0.00	0	1,093.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.66100		1.66100		1.65050	1.65050		15.35	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.68550		1.68550		1.67490	1.67490		15.15	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.71100		1.71100		1.70020	1.70020		14.89	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.76360		1.76360		1.75160	1.75160		15.12	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.38610		9.38610		9.35450	9.35450		15.68	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.49370		9.49370		9.46040	9.46040		14.43	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.60520		9.60520		9.57210	9.57210		14.40	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.10850		10.10850		10.07990	10.07990		15.32	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.31240		1.31240		1.31000	1.31000			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.31940		1.31940		1.31710	1.31710			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.32480		1.32480		1.32650	1.32650			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37310		1.37310		1.37990	1.37990			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.32910		1.32910		1.33270	1.33270			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.33440		1.33440		1.33810	1.33810			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.16190		1.16190		1.16520	1.16520			0.00	0.00	0	240.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16970		1.16970		1.17290	1.17290			0.00	0.00	0	40.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.18730		8.18730	0.12212	8.27440	8.27440		17.09	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	2.09320		0.00021	0.12212	14.43710	0.00144	2.093	28.66	0.00	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	7,027.76600		0.70278	0.12212	6,163.72930	0.61637	7,027.766	29.88	1.00	0.00	0	1,200.00

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 / ¥EN	On 17/09/2018	Foreign Exchange Future			8.04560		8.04560	0.12212	8.13280	8.13280		17.26	0.00	0.00	0	283.00
R186	On 02/08/2018	Bond Future			9.05058		109.70800		8.96951	110.20401		7.25	0.00	177,946,376.00	1,622	116,944.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.07000		0.00007		0.19000	0.00019	0.070	6.54	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	31.50000		0.03150		53.35000	0.05335	31.500	6.59	0.03	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	438.00000		0.43800		592.56000	0.59256	438.000	7.07	0.26	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future			9.13149		111.66774		9.04665	112.17274		7.50	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	117.91000		0.11791		154.96000	0.15496	117.910	6.53	0.06	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	507.52000		0.50752		621.39000	0.62139	507.520	6.74	0.20	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	2,010.80000		2.01080		1,782.10000	1.78210	2,010.800	7.41	0.49	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.22330		108.52914		9.13424	109.04325		8.15	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 02/08/2018	Bond Future			299.99562		299.99562		299.85317	299.85317			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			305.41572		305.41572		305.27138	305.27138			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			304.04684		304.04684		303.89764	303.89764			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 02/08/2018	Bond Future			238.30757		238.30757		237.44453	237.44453			0.00	0.00	0	21,940.00
R202	On 01/11/2018	Bond Future			242.61314		242.61314		241.73516	241.73516			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			243.46245		243.46245		242.56535	242.56535			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 02/08/2018	Bond Future			8.41345		100.88788		8.33654	101.17073		4.34	0.00	25,221,970.00	250	41,449.00
R2023	On 01/11/2018	Bond Future			8.49689		98.76393		8.41461	99.05197		4.57	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.59792		100.68019		8.50925	100.97315		4.52	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 02/08/2018	Bond Future			9.47197		89.97906		9.39123	90.49980		9.59	0.00	0.00	0	54,008.00
R2030	On 02/08/2018	Bond Future	8.51	Call	11.68000		0.01168		21.31000	0.02131	11.680	8.47	0.01	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	142.97000		0.14297		213.92000	0.21392	142.970	8.80	0.11	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	1,159.21000		1.15921		944.12000	0.94412	1,159.210	9.59	0.47	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.54710		91.58617		9.46342	92.11633		10.02	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.63216		89.35370		9.54520	89.89348		10.87	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 02/08/2018	Bond Future			9.63986		92.45886		9.55920	93.02137		10.07	0.00	0.00	0	34,986.00
R2032	On 01/11/2018	Bond Future			9.71766		89.95543		9.63418	90.52810		11.08	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.80412		91.70060		9.71757	92.28376		11.43	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

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
R2035	On 02/08/2018	Bond Future		9.73320	96.85590		9.67292	97.32285		10.63	0.00	0.00	0	68,978.00
R2035	On 01/11/2018	Bond Future		9.80930	94.08999		9.74700	94.56547		11.71	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.89523	95.91548		9.83073	96.39950		11.99	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 02/08/2018	Bond Future		9.79450	89.19894		9.73427	89.66732		11.65	0.00	0.00	0	56,155.00
R2037	On 01/11/2018	Bond Future		9.86497	90.79211		9.80283	91.26902		12.26	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.94401	88.29359		9.87978	88.77916		13.17	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 02/08/2018	Bond Future		6.66625	101.47939		6.62972	101.49287		0.21	0.00	0.00	0	10,173.00
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 02/08/2018	Bond Future		9.87950	92.38668		9.82436	92.84557		12.01	0.00	0.00	0	25,174.00
R2040	On 01/11/2018	Bond Future		9.94995	94.03682		9.89309	94.50399		12.66	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	71.45000	0.07145	88.19000	0.08819	71.450	11.08	0.03	0.00	0	2,951.00
R2040	On 01/11/2018	Bond Future	9.10	Call	475.43000	0.47543	553.23000	0.55323	475.430	11.27	0.15	0.00	0	2,951.00
R2040	On 01/11/2018	Bond Future	9.20	Call	637.32000	0.63732	733.53000	0.73353	637.320	11.46	0.18	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	2,315.59000	2.31559	2,540.87000	2.54087	2,315.590	12.42	0.45	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		10.02891	91.35061		9.97016	91.82625		13.62	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 02/08/2018	Bond Future		9.91326	89.42535		9.85304	89.93301		12.58	0.00	0.00	0	36,006.00
R2044	On 01/11/2018	Bond Future		9.98146	91.02247		9.91938	91.53947		13.26	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		10.05774	88.40315		9.99364	88.92954		14.27	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 02/08/2018	Bond Future		9.90011	92.84255		9.84492	93.31963		12.39	0.00	0.00	0	103,114.00
R2048	On 01/11/2018	Bond Future		9.96953	90.06828		9.91263	90.55398		13.67	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		10.04740	91.81576		9.98863	92.31027		14.02	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 02/08/2018	Bond Future		7.72693	99.80833		7.65098	99.90952		0.94	0.00	0.00	0	21,529.00
R207	On 01/11/2018	Bond Future		7.82216	101.59109		7.72951	101.69426		0.94	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.97679	99.91716		7.85676	100.02163		0.89	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 02/08/2018	Bond Future		8.01618	99.39789		7.94306	99.56636		2.10	0.00	0.00	0	30,583.00

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
R208	On 01/11/2018	Bond Future			8.10546		97.77382		8.02390	97.94549		2.39	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			8.22052		99.67082		8.12812	99.84511		2.13	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 02/08/2018	Bond Future			9.71987		73.17573		9.65962	73.56916		12.24	0.00	53,418,282.90	730	95,613.00
R209	On 02/08/2018	Bond Future	8.46	Call	1.35000		0.00135		2.42000	0.00242	1.350	10.76	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	1.73000		0.00173		3.06000	0.00306	1.730	10.76	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	6,175.32000		6.17532		5,793.40000	5.79340	6,175.320	10.80	0.98	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	48.58000		0.04858		71.16000	0.07116	48.580	10.85	0.04	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	3,635.93000		3.63593		3,309.63000	3.30963	3,635.930	11.29	0.86	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	2,446.86000		2.44686		2,183.06000	2.18306	2,446.860	11.74	0.72	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,099.32000		1.09932		1,303.39000	1.30339	1,099.320	12.11	0.46	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	336.97000		0.33697		281.70000	0.28170	336.970	13.09	0.18	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	44.83000		0.04483		36.65000	0.03665	44.830	14.39	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.78752		71.33508		9.72543	71.73569		13.41	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	365.45000		0.36545		429.77000	0.42977	365.450	11.98	0.14	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,895.35000		1.89535		2,090.04000	2.09004	1,895.350	13.26	0.45	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,832.46000		1.83246		1,684.46000	1.68446	1,832.460	13.75	0.40	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,783.53000		1.78353		1,638.65000	1.63865	1,783.530	13.78	0.39	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.86206		72.71905		9.79802	73.12690		13.95	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 02/08/2018	Bond Future			188.61061		188.61061		188.28885	188.28885			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			189.51819		189.51819		189.19098	189.19098			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			193.23355		193.23355		192.89857	192.89857			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 02/08/2018	Bond Future			153.92015		153.92015		153.65654	153.65654			0.00	46,483,885.30	302	4,777.00
R212	On 01/11/2018	Bond Future			156.70096		156.70096		156.43293	156.43293			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			157.61933		157.61933		157.34495	157.34495			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 02/08/2018	Bond Future			9.53767		84.67921		9.45697	85.18972		10.12	0.00	0.00	0	33,527.00
R213	On 01/11/2018	Bond Future			9.61332		82.64561		9.52982	83.16540		11.03	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
R213	On 07/02/2019	Bond Future	9.69907	84.24919		9.61249	84.77839			11.48	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 02/08/2018	Bond Future	9.86451	72.59336		9.80934	72.96766			12.86	0.00	0.00	0	32,435.00
R214	On 01/11/2018	Bond Future	9.93282	70.59721		9.87599	70.97836			14.18	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	10.00938	71.96697		9.95077	72.35494			14.69	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
SGD / R	On 18/06/2018	Foreign Exchange Future	10.00050	10.00050		9.95520	9.95520			15.65	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.13340	10.13340		10.08700	10.08700			14.53	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.26900	10.26900		10.22210	10.22210			14.37	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.83000	10.83000		10.78850	10.78850			14.78	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.84300	2.84300		2.83920	2.83920			22.29	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.77000	2.77000		2.76480	2.76480			21.96	0.00	0.00	0	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.69980	2.69980		2.69460	2.69460			20.54	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.63170	2.63170		2.62780	2.62780			18.07	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.35530	1.35530		1.33640	1.33640				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.31200	1.31200		1.29590	1.29590				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.27320	1.27320		1.25760	1.25760				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.18660	1.18660		1.17150	1.17150				0.00	0.00	0	0.00
Total for Derivatives :												7,284,650,885.07	573,297	7 587 478.00
Grand Total:												7,284,650,885.07	573,297	7 587 478.00