



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/04/2019

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 29/04/2019	Any day expiry	14.11200	14.11200		14.11200	14.11200			0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry	12.92800	12.92800		12.92800	12.92800			0.00	0.00	0	0.00
\$ / R	On 07/05/2019	Any day expiry	14.45500	14.45500		14.45500	14.45500			0.00	0.00	0	0.00
\$ / R	On 09/05/2019	Any day expiry	13.86400	13.86400		13.86400	13.86400			0.00	0.00	0	0.00
\$ / R	On 10/05/2019	Any day expiry	14.40210	14.40210		14.40210	14.40210			0.00	0.00	0	0.00
\$ / R	On 13/05/2019	Any day expiry	14.04900	14.04900		14.04900	14.04900			0.00	0.00	0	0.00
\$ / R	On 15/05/2019	Any day expiry	14.65200	14.65200		14.65200	14.65200			0.00	0.00	0	0.00
\$ / R	On 17/05/2019	Any day expiry	14.06440	14.06440		14.06440	14.06440			0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.30360	14.30360		14.30360	14.30360			0.00	0.00	0	0.00
\$ / R	On 24/05/2019	Any day expiry	14.46470	14.46470		14.46470	14.46470			0.00	0.00	0	0.00
\$ / R	On 29/05/2019	Any day expiry	14.23750	14.23750		14.23750	14.23750			0.00	0.00	0	0.00
\$ / R	On 31/05/2019	Any day expiry	13.14750	13.14750		13.14750	13.14750			0.00	0.00	0	0.00
\$ / R	On 03/06/2019	Any day expiry	12.14100	12.14100		12.14100	12.14100			0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry	14.51100	14.51100		14.51100	14.51100			0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.82910	13.82910		13.82910	13.82910			0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.37000	14.37000		14.37000	14.37000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 20/06/2019	Any day expiry	15.60240		15.60240		15.60240	15.60240			0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.80220		13.80220		13.80220	13.80220			0.00	0.00	0	0.00
\$ / R	On 01/07/2019	Any day expiry	13.19150		13.19150		13.19150	13.19150			0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	14.53550		14.53550		14.53550	14.53550			0.00	0.00	0	0.00
\$ / R	On 04/07/2019	Any day expiry	14.21270		14.21270		14.21270	14.21270			0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.85950		13.85950		13.85950	13.85950			0.00	0.00	0	0.00
\$ / R	On 01/08/2019	Any day expiry	13.24700		13.24700		13.24700	13.24700			0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	15.19300		15.19300		15.19300	15.19300			0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.82460		13.82460		13.82460	13.82460			0.00	0.00	0	0.00
\$ / R	On 02/09/2019	Any day expiry	13.29500		13.29500		13.29500	13.29500			0.00	0.00	0	0.00
\$ / R	On 04/09/2019	Any day expiry	14.67550		14.67550		14.67550	14.67550			0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	16.26340		16.26340		16.26340	16.26340			0.00	0.00	0	0.00
\$ / R	On 13/09/2019	Any day expiry	14.75600		14.75600		14.75600	14.75600			0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.45000		13.45000		13.45000	13.45000			0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.96860		13.96860		13.96860	13.96860			0.00	0.00	0	0.00
\$ / R	On 02/10/2019	Any day expiry	13.33750		13.33750		13.33750	13.33750			0.00	0.00	0	0.00
\$ / R	On 31/10/2019	Any day expiry	13.39250		13.39250		13.39250	13.39250			0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	14.08170		14.08170		14.08170	14.08170			0.00	0.00	0	0.00
\$ / R	On 02/12/2019	Any day expiry	13.44200		13.44200		13.44200	13.44200			0.00	0.00	0	0.00
\$ / R	On 04/12/2019	Any day expiry	14.84300		14.84300		14.84300	14.84300			0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.81000		15.81000		15.81000	15.81000			0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	14.13680		14.13680		14.13680	14.13680			0.00	0.00	0	0.00
\$ / R	On 02/01/2020	Any day expiry	13.49500		13.49500		13.49500	13.49500			0.00	0.00	0	0.00
\$ / R	On 31/01/2020	Any day expiry	13.54500		13.54500		13.54500	13.54500			0.00	0.00	0	0.00
\$ / R	On 28/02/2020	Any day expiry	14.78500		14.78500		14.78500	14.78500			0.00	0.00	0	0.00
\$ / R	On 02/03/2020	Any day expiry	13.59300		13.59300		13.59300	13.59300			0.00	0.00	0	0.00
\$ / R	On 16/03/2020	Foreign Exchange Future	15.62670		15.62670		15.62670	15.62670			0.00	0.00	0	0.00
\$ / R	On 02/04/2020	Any day expiry	13.64750		13.64750		13.64750	13.64750			0.00	0.00	0	0.00
\$ / R	On 29/04/2020	Any day expiry	13.69500		13.69500		13.69500	13.69500			0.00	0.00	0	0.00
\$ / R	On 02/06/2020	Any day expiry	13.74850		13.74850		13.74850	13.74850			0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future	15.16870		15.16870		15.16870	15.16870			0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry	15.37700		15.37700		15.37700	15.37700			0.00	0.00	0	0.00
\$ / R	On 14/09/2020	Foreign Exchange Future	15.35190		15.35190		15.35190	15.35190			0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future	14.37000		14.37000		14.37000	14.37000			0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future	14.70000		14.70000		14.70000	14.70000			0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future	14.87000		14.87000		14.87000	14.87000			0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future	14.68000		14.68000		14.68000	14.68000			0.00	0.00	0	0.00
£ / R	On 29/04/2019	Any day expiry	17.68100		17.68100		17.68100	17.68100			0.00	0.00	0	0.00
£ / R	On 31/05/2019	Any day expiry	19.28300		19.28300		19.28300	19.28300			0.00	0.00	0	0.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.63000		18.63000		18.63000	18.63000			0.00	0.00	0	0.00
£ / R	On 28/06/2019	Any day expiry	18.49700		18.49700		18.49700	18.49700			0.00	0.00	0	0.00
£ / R	On 16/09/2019	Foreign Exchange Future	18.82000		18.82000		18.82000	18.82000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 13/12/2019	Foreign Exchange Future	19.96000		19.96000		19.96000	19.96000			0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future	20.31000		20.31000		20.31000	20.31000			0.00	0.00	0	0.00
£ / R	On 12/06/2020	Foreign Exchange Future	20.00000		20.00000		20.00000	20.00000			0.00	0.00	0	0.00
£ / R	On 14/09/2020	Foreign Exchange Future	20.30000		20.30000		20.30000	20.30000			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future	0.13000		0.13000		0.13000	0.13000			0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future	0.13000		0.13000		0.13000	0.13000			0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future	0.13000		0.13000		0.13000	0.13000			0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future	0.14000		0.14000		0.14000	0.14000			0.00	0.00	0	0.00
€ / R	On 31/05/2019	Any day expiry	16.15400		16.15400		16.15400	16.15400			0.00	0.00	0	0.00
€ / R	On 10/06/2019	Any day expiry	14.26880		14.26880		14.26880	14.26880			0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.87000		16.87000		16.87000	16.87000			0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.32510		17.32510		17.32510	17.32510			0.00	0.00	0	0.00
€ / R	On 16/09/2019	Foreign Exchange Future	17.78280		17.78280		17.78280	17.78280			0.00	0.00	0	0.00
€ / R	On 13/12/2019	Foreign Exchange Future	18.02000		18.02000		18.02000	18.02000			0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.64840		16.64840		16.64840	16.64840			0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future	18.46000		18.46000		18.46000	18.46000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.38000		96.38000		96.47000	96.47000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future	632.54000		632.54000		631.61200	631.61200			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future	644.07100		644.07100		643.13400	643.13400			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	657.27800		657.27800		656.32600	656.32600			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	670.16700		670.16700		669.19900	669.19900			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	734.45400		734.45400		733.16100	733.16100			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	747.84300		747.84300		746.53600	746.53600			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	763.17800		763.17800		761.84900	761.84900			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	778.14400		778.14400		776.79200	776.79200			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	663.61800		663.61800		662.49700	662.49700			0.00	6,636,180.00	1	2.00
ALBI	On 01/08/2019	Index Future	675.71600		675.71600		674.58300	674.58300			0.00	6,757,160.00	1	975.00
ALBI	On 07/11/2019	Index Future	689.57200		689.57200		688.42100	688.42100			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	703.09400		703.09400		701.92300	701.92300			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.01000		11.01000		11.01000	11.01000			0.00	0.00	0	0.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.76000		10.76000		10.76000	10.76000			0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.90000		10.90000		10.90000	10.90000			0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	11.06000		11.06000		11.06000	11.06000			0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.37000		11.37000		11.37000	11.37000			0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.39000		11.39000		11.39000	11.39000			0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.54000		11.54000		11.54000	11.54000			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
CAD / R	On 16/03/2020	Foreign Exchange Future		11.69000	11.69000		11.69000	11.69000			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.73000	14.73000		14.73000	14.73000			0.00	0.00	0	0.00
CHF / R	On 16/09/2019	Foreign Exchange Future		15.69000	15.69000		15.69000	15.69000			0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		15.96000	15.96000		15.96000	15.96000			0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		16.63000	16.63000		16.63000	16.63000			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.15000	2.15000		2.15000	2.15000			0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.39000	2.39000		2.39000	2.39000			0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.54000	2.54000		2.54000	2.54000			0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.61000	2.61000		2.61000	2.61000			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 02/05/2019	Bond Future		10.81487	77.16615		10.83612	77.04049			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		10.92229	78.57330		10.94426	78.44557			0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future		11.03376	76.38968		11.05654	76.25956			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future		11.13629	77.88849		11.15988	77.75594			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 02/05/2019	Bond Future		11.09477	78.84293		11.11099	78.73352			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.20048	80.28055		11.21722	80.16946			0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future		11.31044	77.66116		11.32780	77.54794			0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future		11.40763	79.18528		11.42558	79.06994			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 02/05/2019	GOVI		657.09200	657.09200		655.93800	655.93800			0.00	0.00	0	86.00
GOVI	On 01/08/2019	GOVI		669.07100	669.07100		667.90400	667.90400			0.00	0.00	0	436.00
GOVI	On 07/11/2019	GOVI		682.79100	682.79100		681.60400	681.60400			0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI		696.18000	696.18000		694.97300	694.97300			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.76000	1.76000		1.76000	1.76000			0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future		1.82000	1.82000		1.82000	1.82000			0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.84000	1.84000		1.84000	1.84000			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
I2025	On 02/05/2019	Bond Future		135.48179	135.48179		135.46178	135.46178			0.00	0.00	0	129.00
I2025	On 01/08/2019	Bond Future		136.55019	136.55019		136.53028	136.53028			0.00	0.00	0	1,522.00
I2025	On 07/11/2019	Bond Future		139.38611	139.38611		139.36615	139.36615			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future		140.68203	140.68203		140.66189	140.66189			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 02/05/2019	Bond Future		102.31796	102.31796		102.30252	102.30252			0.00	0.00	0	2,954.00
I2029	On 01/08/2019	Bond Future		104.20917	104.20917		104.19380	104.19380			0.00	0.00	0	3,930.00
I2029	On 07/11/2019	Bond Future		105.28213	105.28213		105.26666	105.26666			0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future		107.37119	107.37119		107.35560	107.35560			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 02/05/2019	Bond Future		104.64866	104.64866		104.63265	104.63265			0.00	0.00	0	2,184.00
I2033	On 01/08/2019	Bond Future		106.58293	106.58293		106.56710	106.56710			0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future		107.63020	107.63020		107.61429	107.61429			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future		109.76593	109.76593		109.74980	109.74980			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 02/05/2019	Bond Future		124.18056	124.18056		123.42927	123.42927			0.00	0.00	0	8,289.00
I2038	On 01/08/2019	Bond Future		124.86062	124.86062		124.09585	124.09585			0.00	0.00	0	11,535.00
I2038	On 07/11/2019	Bond Future		127.45377	127.45377		126.67348	126.67348			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future		128.32922	128.32922		127.53363	127.53363			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 02/05/2019	Bond Future		116.37397	116.37397		116.35560	116.35560			0.00	232,747,940.00	2,000	10,310.00
I2046	On 01/08/2019	Bond Future		118.52499	118.52499		118.50678	118.50678			0.00	237,049,980.00	2,000	12,658.00
I2046	On 07/11/2019	Bond Future		119.27184	119.27184		119.25352	119.25352			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		121.63863	121.63863		121.62018	121.62018			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 02/05/2019	Bond Future		121.89720	121.89720		121.12617	121.12617			0.00	0.00	0	7,465.00
I2050	On 01/08/2019	Bond Future		122.35911	122.35911		121.57455	121.57455			0.00	0.00	0	10,887.00
I2050	On 07/11/2019	Bond Future		124.90031	124.90031		124.09960	124.09960			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		125.54210	125.54210		124.72569	124.72569			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 02/05/2019	Index Future		260.63500	260.63500		260.45300	260.45300			0.00	0.00	0	33.00
IGOV	On 01/08/2019	Index Future		265.45200	265.45200		265.26900	265.26900			0.00	0.00	0	800.00
IGOV	On 07/11/2019	Index Future		270.96400	270.96400		270.77800	270.77800			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future		276.33900	276.33900		276.15200	276.15200			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			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
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future			7.13000		92.87000		7.13000	92.87000			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12000		0.12000		0.12000	0.12000			0.00	0.00	0	0.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13000		0.13000		0.13000	0.13000			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13000		0.13000		0.13000	0.13000			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13000		0.13000		0.13000	0.13000			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.69000		1.69000		1.69000	1.69000			0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future			1.68000		1.68000		1.68000	1.68000			0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future			1.70000		1.70000		1.70000	1.70000			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.92000		9.92000		9.92000	9.92000			0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.85000		9.85000		9.85000	9.85000			0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.35000		10.35000		10.35000	10.35000			0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.52000		10.52000		10.52000	10.52000			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32000		1.32000		1.32000	1.32000			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.33000		1.33000		1.33000	1.33000			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.34000		1.34000		1.34000	1.34000			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.30000		1.30000		1.30000	1.30000			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.30000		1.30000		1.30000	1.30000			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.31000		1.31000		1.31000	1.31000			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.32000		1.32000		1.32000	1.32000			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.19000		1.19000		1.19000	1.19000			0.00	0.00	0	0.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			0.16000		0.16000		0.16000	0.16000			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17000		1.17000		1.17000	1.17000			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.18000		1.18000		1.18000	1.18000			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.52785		114.82240		8.56366	114.61113		5.96	0.00	547,932,492.80	4,772	33,041.00
R186	On 02/05/2019	Bond Future	8.50	Call	174.01000		0.17401		193.64000	0.19364	174.010	5.96	0.40	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	610.35000		0.61035		544.82000	0.54482	610.350	6.06	0.81	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Put	40.20000		0.04020		158.38000	0.15838	40.200	6.09	0.13	0.00	0	4,100.00
R186	On 02/05/2019	Bond Future	8.65	Call	758.73000		0.75873		665.64000	0.66564	758.730	6.09	0.87	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,025.96000		1.02596		891.23000	0.89123	1,025.960	6.13	0.94	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,594.05000		1.59405		1,406.93000	1.40693	1,594.050	6.23	0.99	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	0.08000		0.00008		5.66000	0.00566	0.080	6.34	0.00	0.00	0	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	0.00000		0.00000		1.00000	0.00100	0.000	6.46	0.00	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,744.18000		2.74418		2,533.91000	2.53391	2,744.180	6.46	1.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	0.00000		0.00000		0.39000	0.00039	0.000	6.52	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,879.98000		3.87998		3,668.73000	3.66873	3,879.980	6.71	1.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	4,161.50000		4.16150		3,950.24000	3.95024	4,161.500	6.77	1.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	4,442.06000		4.44206		4,230.79000	4.23079	4,442.060	6.82	1.00	0.00	0	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
R186	On 02/05/2019	Bond Future	9.75	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	7.03	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	7.03	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	7.03	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	7.03	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.58264	111.61779		8.62010	111.40317			6.38	0.00	968,730,799.41	8,679	108,962.00
R186	On 01/08/2019	Bond Future	8.30	Call	753.54000	0.75354		704.98000	0.70498	753.540		6.26	0.33	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	1,156.98000	1.15698		1,272.87000	1.27287	1,156.980		6.52	0.42	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,203.24000	3.20324		3,062.21000	3.06221	3,203.240		6.88	0.76	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	32.88000	0.03288		41.46000	0.04146	32.880		7.43	0.02	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.62761	113.90753		8.66703	113.68873			6.25	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,029.12000	1.02912		971.85000	0.97185	1,029.120		5.85	0.33	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,778.89000	1.77889		1,894.46000	1.89446	1,778.890		6.24	0.45	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.66056	110.83372		8.70193	110.61086			6.57	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 02/05/2019	Bond Future			304.01590	304.01590		303.97249	303.97249				0.00	0.00	0	2,462.00
R197	On 01/08/2019	Bond Future			302.18624	302.18624		302.14324	302.14324				0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.46216	308.46216		308.41895	308.41895				0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			306.93654	306.93654		306.89287	306.89287				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 02/05/2019	Bond Future			239.08138	239.08138		239.04479	239.04479				0.00	0.00	0	7,085.00
R202	On 01/08/2019	Bond Future			239.54402	239.54402		239.50760	239.50760				0.00	0.00	0	9,346.00
R202	On 07/11/2019	Bond Future			244.51879	244.51879		244.48223	244.48223				0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			245.30916	245.30916		245.27214	245.27214				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 02/05/2019	Bond Future			7.72164	101.50720		7.76221	101.37525			2.60	0.00	304,521,600.00	3,000	18,749.00
R2023	On 01/08/2019	Bond Future			7.74402	103.35816		7.78773	103.22418			2.71	0.00	310,074,480.00	3,000	57,458.00
R2023	On 07/11/2019	Bond Future			7.75029	101.54431		7.79798	101.40782			3.09	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.73816	103.53636		7.79026	103.39736			2.97	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 02/05/2019	Bond Future			9.10313	94.64156		9.12396	94.50791			8.49	0.00	77,416,796.08	818	33,886.00
R2030	On 02/05/2019	Bond Future	8.90	Call	9.84000	0.00984		36.05000	0.03605	9.840		8.38	0.03	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,882.45000	1.88245		1,771.73000	1.77173	1,882.450		9.05	0.99	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	0.00000	0.00000		0.00000	0.00000	0.000		10.00	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.16846	92.36251		9.19003	92.22680			8.94	0.00	147,225,840.94	1,594	44,208.00
R2030	On 01/08/2019	Bond Future	8.35	Call	138.40000	0.13840		136.15000	0.13615	138.400		7.90	0.08	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	458.58000	0.45858		447.71000	0.44771	458.580		8.25	0.21	0.00	0	5,400.00

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
R2030	On 01/08/2019	Bond Future	9.15	Call	1,596.39000		1.59639		1,555.84000	1.55584	1,596.390	8.84	0.50	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,829.97000		1.82997		1,783.85000	1.78385	1,829.970	8.91	0.54	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	602.55000		0.60255		655.96000	0.65596	602.550	9.48	0.23	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	590.18000		0.59018		642.89000	0.64289	590.180	9.50	0.22	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.22277		94.25758		9.24517	94.11930		8.89	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future			9.26841		92.09722		9.29164	91.95641		9.66	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 02/05/2019	Bond Future			9.33300		92.79269		9.35378	92.64752		9.77	0.00	106,711,593.50	1,150	19,990.00
R2032	On 01/08/2019	Bond Future			9.39621		94.48475		9.41766	94.33727		9.70	0.00	85,414,214.00	904	41,175.00
R2032	On 07/11/2019	Bond Future			9.45601		92.26074		9.47823	92.11049		10.12	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.50592		94.07098		9.52890	93.91790		10.76	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/05/2019	Bond Future			9.56303		96.06326		9.57882	95.94116		10.54	0.00	52,258,413.44	544	48,610.00
R2035	On 01/08/2019	Bond Future			9.62742		97.81495		9.64368	97.69101		10.48	0.00	156,992,994.75	1,605	54,560.00
R2035	On 07/11/2019	Bond Future			9.69199		95.31640		9.70879	95.19021		10.99	0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.74910		97.18640		9.76645	97.05785		11.72	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 02/05/2019	Bond Future			9.65321		92.52730		9.67405	92.36517		11.10	0.00	56,626,707.60	612	38,965.00
R2037	On 01/08/2019	Bond Future			9.72163		89.95940		9.74310	89.79469		11.57	0.00	18,351,717.60	204	46,484.00
R2037	On 07/11/2019	Bond Future			9.78168		91.80524		9.80385	91.63731		11.60	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.83400		89.34620		9.85684	89.17523		12.98	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
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future			9.74320		95.79322		9.75903	95.66080		11.50	0.00	90,237,213.24	942	13,655.00
R2040	On 02/05/2019	Bond Future	9.60	Call	51.67000		0.05167		123.28000	0.12328	51.670	11.25	0.11	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	905.62000		0.90562		1,132.60000	1.13260	905.620	11.34	0.79	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	0.23000		0.00023		8.46000	0.00846	0.230	12.28	0.00	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,703.85000		3.70385		3,575.52000	3.57552	3,703.850	12.40	1.00	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.81157		93.03457		9.82786	92.90013		12.01	0.00	29,212,854.98	314	28,622.00
R2040	On 07/11/2019	Bond Future			9.87191		94.94350		9.88870	94.80659		12.05	0.00	0.00	0	0.00
R2040	On 06/02/2020	Bond Future			9.92466		92.29552		9.94196	92.15601		13.54	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 02/05/2019	Bond Future			9.76307		92.89984		9.77886	92.76508		12.09	0.00	306,569,472.00	3,300	9,820.00
R2044	On 01/08/2019	Bond Future			9.82850		90.21362		9.84474	90.07675		12.64	0.00	297,704,946.00	3,300	37,671.00
R2044	On 01/08/2019	Bond Future	9.36	Call	752.12000		0.75212		746.24000	0.74624	752.120	11.93	0.24	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,471.85000		2.47185		2,436.76000	2.43676	2,471.850	12.82	0.53	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	653.04000		0.65304		705.48000	0.70548	653.040	14.29	0.18	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.88619		92.06468		9.90292	91.92523		12.71	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			9.93654		89.48551		9.95376	89.34342		14.31	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
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			9.70770		92.36981		9.72841	92.18666		12.52	0.00	308,422,795.59	3,339	30,283.00
R2048	On 01/08/2019	Bond Future			9.76523		94.05417		9.78652	93.86799		12.50	0.00	225,165,682.98	2,394	102,933.00
R2048	On 07/11/2019	Bond Future			9.82279		91.54194		9.84473	91.35218		13.18	0.00	0.00	0	0.00
R2048	On 06/02/2020	Bond Future			9.87357		93.33793		9.89615	93.14459		14.16	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 02/05/2019	Bond Future			6.32248		102.84705		6.31937	102.84913		0.19	0.00	0.00	0	2,550.00
R207	On 01/08/2019	Bond Future			5.66950		101.08146		5.66372	101.08399		0.17	0.00	0.00	0	4,483.00
R207	On 07/11/2019	Bond Future			2.59789		103.15511		2.58218	103.15793		0.07	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 02/05/2019	Bond Future			6.80273		100.58084		6.82232	100.54649		0.78	0.00	0.00	0	5,142.00
R208	On 01/08/2019	Bond Future			6.70711		102.41489		6.72957	102.38030		0.85	0.00	0.00	0	10,859.00
R208	On 07/11/2019	Bond Future			6.49900		101.11019		6.52583	101.07515		0.91	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			6.16387		103.09379		6.19664	103.05822		0.85	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 02/05/2019	Bond Future			9.51271		73.45391		9.53342	73.31695		11.84	0.00	74,629,172.56	1,016	25,464.00
R209	On 02/05/2019	Bond Future	9.35	Call	28.55000		0.02855		73.20000	0.07320	28.550	11.60	0.08	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,813.81000		2.81381		2,681.43000	2.68143	2,813.810	12.76	1.00	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.95	0.00	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.95	0.00	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.57016		74.79327		9.59144	74.65410		11.92	0.00	52,654,462.08	704	87,981.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,025.72000		1.02572		1,002.90000	1.00290	1,025.720	11.64	0.35	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,692.85000		2.69285		2,633.21000	2.63321	2,692.850	12.40	0.64	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	358.92000		0.35892		396.05000	0.39605	358.920	13.89	0.13	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.62480		73.17439		9.64673	73.03256		12.46	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.67061		74.61009		9.69318	74.46553		13.27	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

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
R210	On 02/05/2019	Bond Future	188.68949		188.68949		188.66106	188.66106			0.00	0.00	0	1,611.00
R210	On 01/08/2019	Bond Future	192.17717		192.17717		192.14900	192.14900			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future	193.56879		193.56879		193.54060	193.54060			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	197.40991		197.40991		197.38124	197.38124			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 02/05/2019	Bond Future	158.20395		158.20395		158.18197	158.18197			0.00	0.00	0	3,722.00
R212	On 01/08/2019	Bond Future	158.94046		158.94046		158.91864	158.91864			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	162.24148		162.24148		162.21963	162.21963			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	163.22129		163.22129		163.19919	163.19919			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 02/05/2019	Bond Future	9.22282	85.47958			9.24356	85.34836		9.37	0.00	0.00	0	14,434.00
R213	On 01/08/2019	Bond Future	9.28178	87.03828			9.30319	86.90498		9.51	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.34009	85.27040			9.36227	85.13459		9.87	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.39077	86.94328			9.41373	86.80491		10.30	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 02/05/2019	Bond Future	9.72274	72.21477			9.73845	72.10681		12.88	0.00	938,792.01	13	6,069.00
R214	On 01/08/2019	Bond Future	9.78102	73.53162			9.79714	73.42200		12.84	0.00	955,911.06	13	10,582.00
R214	On 07/11/2019	Bond Future	9.83945	71.74055			9.85605	71.62883		13.47	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.89106	73.14799			9.90813	73.03420		14.38	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 14/06/2019	Foreign Exchange Future	10.00000	10.00000			10.00000	10.00000			0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.53000	10.53000			10.53000	10.53000			0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.67000	10.67000			10.67000	10.67000			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.53000	3.53000			3.53000	3.53000			0.00	0.00	0	0.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.35000	2.35000			2.35000	2.35000			0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.29000	2.29000			2.29000	2.29000			0.00	0.00	0	0.00
Total for Derivatives :												4,701,940,212.62	46,219	1 243 265.00
Grand Total:												4,701,940,212.62	46,219	1 243 265.00