



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: 13/05/2019

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													
5Y STND	On 21/12/2021	Interest Rate Swap	96.33000	96.33000		96.31000	96.31000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	645.53700	645.53700		646.97200	646.97200			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	658.70100	658.70100		660.17000	660.17000			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	671.54600	671.54600		673.04600	673.04600			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	747.67900	747.67900		750.81900	750.81900			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	762.92600	762.92600		766.13500	766.13500			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	777.80300	777.80300		781.07900	781.07900			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	675.42300	675.42300		678.64100	678.64100			0.00	0.00	0	975.00
ALBI	On 07/11/2019	Index Future	689.19600	689.19600		692.48500	692.48500			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	702.63600	702.63600		705.99200	705.99200			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

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
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 01/08/2019	Bond Future	10.93351	78.50803		10.86245	78.92280				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.04690	76.31459		10.97306	76.73800				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.15137	77.80372		11.07482	78.23549				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 01/08/2019	Bond Future	11.21182	80.20527		11.14595	80.64431				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.32357	77.57550		11.25514	78.02370				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.42253	79.08952		11.35169	79.54662				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 01/08/2019	GOVI	668.69200	668.69200		671.99400	671.99400				0.00	0.00	0	444.00
GOVI	On 07/11/2019	GOVI	682.32800	682.32800		685.70200	685.70200				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	695.63400	695.63400		699.07700	699.07700				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.68629	136.68629		137.14412	137.14412				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.51011	139.51011		139.97773	139.97773				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.79371	140.79371		141.27075	141.27075				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 01/08/2019	Bond Future	103.80049	103.80049		104.19937	104.19937				0.00	0.00	0	4,180.00
I2029	On 07/11/2019	Bond Future	104.85368	104.85368		105.26097	105.26097				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.92305	106.92305		107.33860	107.33860				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 01/08/2019	Bond Future	105.77415	105.77415		106.63774	106.63774				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	106.79319	106.79319		107.67487	107.67487				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	108.90096	108.90096		109.80005	109.80005				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 01/08/2019	Bond Future	122.69761	122.69761		124.70774	124.70774				0.00	3,067,440.25	25	11,598.00
I2038	On 07/11/2019	Bond Future	125.23262	125.23262		127.28437	127.28437				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	126.05063	126.05063		128.14308	128.14308				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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 01/08/2019	Bond Future			116.43867		116.43867		117.62444	117.62444			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			117.12942		117.12942		118.34005	118.34005			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			119.44123		119.44123		120.67606	120.67606			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 01/08/2019	Bond Future			119.57272		119.57272		121.05400	121.05400			0.00	7,293,935.92	61	10,948.00
I2050	On 07/11/2019	Bond Future			122.04277		122.04277		123.55519	123.55519			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			122.61506		122.61506		124.15721	124.15721			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 01/08/2019	Index Future			263.63400		263.63400		265.13400	265.13400			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			269.07900		269.07900		270.61100	270.61100			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future			274.38800		274.38800		275.95200	275.95200			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
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future			7.13000		92.87000		7.13000	92.87000			0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future			8.56514		111.71823		8.49795	112.10499		6.34	0.00	0.00	0	111,915.00
R186	On 01/08/2019	Bond Future	8.30	Call	650.41000		0.65041		805.10000	0.80510	650.410	6.06	0.32	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	962.81000		0.96281		839.13000	0.83913	962.810	6.31	0.40	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,142.85000		3.14285		3,472.80000	3.47280	3,142.850	6.57	0.79	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	16.97000		0.01697		14.66000	0.01466	16.970	7.39	0.01	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.61144		113.99744		8.54061	114.39241			6.26	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	996.64000		0.99664		1,148.44000	1.14844	996.640	5.86	0.33	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,666.61000		1.66661		1,515.75000	1.51575	1,666.610	6.25	0.44	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.64580		110.91338		8.57137	111.31619		6.46	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 01/08/2019	Bond Future			303.21385		303.21385		303.29506	303.29506			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.47774		309.47774		309.56141	309.56141			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.93985		307.93985		308.02567	308.02567			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 01/08/2019	Bond Future			238.07233		238.07233		239.68298	239.68298			0.00	13,332,050.48	56	9,390.00
R202	On 07/11/2019	Bond Future			242.99027		242.99027		244.63496	244.63496			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			243.72477		243.72477		245.40228	245.40228			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 01/08/2019	Bond Future			7.66230		103.60924		7.59280	103.82338		2.68	0.00	62,165,544.00	600	56,858.00

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
R2023	On 07/11/2019	Bond Future			7.66488		101.78932		7.58883	102.00811		3.05	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.64885		103.77519		7.56562	103.99839		2.90	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 01/08/2019	Bond Future			9.19095		92.22101		9.11411	92.70566		8.93	0.00	2,305,525.25	25	45,397.00
R2030	On 01/08/2019	Bond Future	8.35	Call	89.74000		0.08974		133.78000	0.13378	89.740	7.92	0.06	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	347.73000		0.34773		465.12000	0.46512	347.730	8.25	0.18	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,398.14000		1.39814		1,672.00000	1.67200	1,398.140	8.83	0.48	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,624.40000		1.62440		1,920.11000	1.92011	1,624.400	8.90	0.53	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	529.57000		0.52957		451.52000	0.45152	529.570	9.47	0.22	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	517.66000		0.51766		441.29000	0.44129	517.660	9.49	0.22	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.24784		94.10283		9.16787	94.59766		9.07	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.57	Call	706.26000		0.70626		841.41000	0.84141	706.260	8.31	0.23	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	8.60	Call	756.78000		0.75678		898.28000	0.89828	756.780	8.35	0.24	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,920.76000		1.92076		2,171.66000	2.17166	1,920.760	8.93	0.45	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.12	Call	1,979.39000		1.97939		2,234.55000	2.23455	1,979.390	8.95	0.46	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	9.70	Put	1,351.01000		1.35101		1,218.65000	1.21865	1,351.010	9.61	0.32	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,253.18000		1.25318		1,129.55000	1.12955	1,253.180	9.70	0.30	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.29611		91.92935		9.21305	92.43395		9.34	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 01/08/2019	Bond Future			9.43436		94.22268		9.35258	94.78574		9.69	0.00	0.00	0	41,085.00
R2032	On 07/11/2019	Bond Future			9.49711		91.98309		9.41222	92.55786		10.46	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.54996		93.77792		9.46208	94.36401		10.26	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 01/08/2019	Bond Future			9.63954		97.72254		9.56303	98.30813		10.46	0.00	47,786,322.06	489	58,977.00
R2035	On 07/11/2019	Bond Future			9.70594		95.21160		9.62668	95.80936		11.35	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	723.61000		0.72361		866.74000	0.86674	723.610	10.20	0.20	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,313.30000		2.31330		2,610.67000	2.61067	2,313.300	11.10	0.44	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,613.78000		1.61378		1,462.32000	1.46232	1,613.780	11.97	0.30	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.76490		97.06933		9.68295	97.67888		11.16	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 01/08/2019	Bond Future			9.74335		89.79278		9.66178	90.42095		11.56	0.00	0.00	0	46,487.00
R2037	On 07/11/2019	Bond Future			9.80546		91.62513		9.72112	92.26642		11.99	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.85985		89.15273		9.77281	89.80670		12.37	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 01/08/2019	Bond Future			9.83326		92.85563		9.76201	93.44548		11.99	0.00	0.00	0	28,625.00
R2040	On 07/11/2019	Bond Future			9.89558		94.75058		9.82196	95.35272		12.45	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,198.68000		1.19868		1,391.46000	1.39146	1,198.680	11.41	0.27	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,858.98000		2.85898		3,183.27000	3.18327	2,858.980	12.21	0.48	0.00	0	1,260.00

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
R2040	On 06/02/2020	Bond Future			9.95034		92.08856		9.87442	92.70255		12.87	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 01/08/2019	Bond Future			9.83513		90.15770		9.77418	90.67393		12.60	0.00	0.00	0	41,321.00
R2044	On 01/08/2019	Bond Future	9.36	Call	529.13000		0.52913		669.79000	0.66979	529.130	11.26	0.20	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	592.81000		0.59281		744.23000	0.74423	592.810	11.34	0.22	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,682.24000		1.68224		1,962.70000	1.96270	1,682.240	12.19	0.45	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,188.56000		2.18856		2,509.40000	2.50940	2,188.560	12.38	0.53	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	829.03000		0.82903		739.91000	0.73991	829.030	13.05	0.25	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	467.91000		0.46791		417.93000	0.41793	467.910	13.63	0.15	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.89423		91.99762		9.83133	92.52452		13.10	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	952.37000		0.95237		1,097.37000	1.09737	952.370	11.79	0.23	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,686.18000		2.68618		2,960.27000	2.96027	2,686.180	12.77	0.46	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,535.40000		1.53540		1,423.41000	1.42341	1,535.400	13.92	0.27	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.94603		89.40716		9.88122	89.94455		13.57	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,246.18000		1.24618		1,395.27000	1.39527	1,246.180	12.29	0.24	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,293.49000		3.29349		3,566.73000	3.56673	3,293.490	13.27	0.46	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,867.62000		1.86762		1,753.71000	1.75371	1,867.620	14.78	0.26	0.00	0	328.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			9.77301		93.98605		9.71206	94.52207		12.43	0.00	0.00	0	102,934.00
R2048	On 07/11/2019	Bond Future			9.83199		91.46229		9.76906	92.00963		13.57	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.88420		93.24682		9.81938	93.80493		13.40	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 01/08/2019	Bond Future			5.63669		101.09583		5.63045	101.09856		0.15	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			2.57912		103.15849		2.56213	103.16154		0.04	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 01/08/2019	Bond Future			6.47859		102.76772		6.47734	102.76966		0.82	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.23264		101.45904		6.23094	101.46127		0.87	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.84716		103.43852		5.84493	103.44096		0.73	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 01/08/2019	Bond Future			9.58826		74.67488		9.51704	75.14238		11.90	0.00	1,568,172.48	21	87,926.00
R209	On 01/08/2019	Bond Future	9.30	Call	801.95000		0.80195		990.84000	0.99084	801.950	11.18	0.32	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,425.47000		2.42547		2,762.05000	2.76205	2,425.470	11.97	0.64	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	248.25000		0.24825		216.21000	0.21621	248.250	13.27	0.11	0.00	0	7,560.00

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
R209	On 07/11/2019	Bond Future	9.64475		73.04534		9.57122	73.52261		12.80	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future	9.69238		74.47065		9.61667	74.95728		12.67	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 01/08/2019	Bond Future	191.32567		191.32567		192.04701	192.04701			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future	192.67882		192.67882		193.41566	193.41566			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.48177		196.48177		197.23329	197.23329			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 01/08/2019	Bond Future	159.66810		159.66810		159.73037	159.73037			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	162.96676		162.96676		163.03072	163.03072			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	163.94367		163.94367		164.00913	164.00913			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 01/08/2019	Bond Future	9.30509		86.89316		9.22325	87.40417		9.49	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.36581		85.11295		9.28085	85.63456		10.06	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.41894		86.77356		9.33091	87.30545		9.96	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 01/08/2019	Bond Future	9.79895		73.40971		9.73291	73.86038		12.80	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.85912		71.60820		9.79099	72.06829		13.89	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.91247		73.00531		9.84233	73.47446		13.70	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
Total for Derivatives :												137,518,990.44	1,277	918 049.00
Grand Total:												137,518,990.44	1,277	918 049.00