



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: 06/06/2019

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	95.53000	95.53000		95.48000	95.48000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	649.21000	649.21000		649.67900	649.67900			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	662.22100	662.22100		662.70200	662.70200			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	675.02400	675.02400		675.51500	675.51500			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	747.36400	747.36400		748.74900	748.74900			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	762.34300	762.34300		763.75700	763.75700			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	777.08200	777.08200		778.52400	778.52400			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	670.62600	670.62600		672.07300	672.07300			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	684.06700	684.06700		685.54400	685.54400			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	697.29200	697.29200		698.79900	698.79900			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	11.06671	77.73935		11.03222	77.93729				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.19010	75.50316		11.15422	75.70528				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.30217	76.96355		11.26494	77.16970				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	11.32495	79.46089		11.29043	79.68674				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.44546	76.78793		11.40956	77.01847				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.55077	78.27361		11.51358	78.50871				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	663.53600	663.53600		665.01000	665.01000				0.00	0.00	0	442.00
GOVI	On 07/11/2019	GOVI	676.83500	676.83500		678.34000	678.34000				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	689.92100	689.92100		691.45500	691.45500				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	135.78500	135.78500		135.76349	135.76349				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	138.54222	138.54222		138.52051	138.52051				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	139.77900	139.77900		139.75712	139.75712				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	103.15106	103.15106		103.31570	103.31570				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.15111	104.15111		104.31931	104.31931				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.18928	106.18928		106.36089	106.36089				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	104.57590	104.57590		104.55897	104.55897				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.52978	105.52978		105.51278	105.51278				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	107.59489	107.59489		107.57768	107.57768				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	122.10055	122.10055		122.08019	122.08019				0.00	0.00	0	11,677.00
I2038	On 07/11/2019	Bond Future	124.57987	124.57987		124.55930	124.55930				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	125.35933	125.35933		125.33853	125.33853				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			114.96842		114.96842		114.94924	114.94924			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			115.58303		115.58303		115.56396	115.56396			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.84508		117.84508		117.82567	117.82567			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			118.82531		118.82531		118.80517	118.80517			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future			121.23803		121.23803		121.21777	121.21777			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			121.77379		121.77379		121.75337	121.75337			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			262.13200		262.13200		262.12500	262.12500			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			267.45400		267.45400		267.44700	267.44700			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.68800		272.68800		272.68100	272.68100			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			8.49291		112.13407		8.46811	112.27731		6.27	0.00	0.00	0	130,396.00
R186	On 01/08/2019	Bond Future	8.30	Call	612.39000		0.61239		672.10000	0.67210	612.390	6.14	0.34	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.55	Put	947.03000		0.94703		894.03000	0.89403	947.030	6.31	0.45	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	8.70	Put	624.55000		0.62455		587.27000	0.58727	624.550	6.42	0.33	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,369.63000		3.36963		3,499.31000	3.49931	3,369.630	6.80	0.86	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	2.41000		0.00241		2.28000	0.00228	2.410	7.37	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.54256		114.38151		8.51638	114.52794		6.27	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,063.61000		1.06361		1,122.15000	1.12215	1,063.610	6.06	0.36	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,428.67000		1.42867		1,376.14000	1.37614	1,428.670	6.45	0.41	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.57699		111.28571		8.54943	111.43530		6.29	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			303.32479		303.32479		303.28034	303.28034			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.48372		309.48372		309.43892	309.43892			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.87551		307.87551		307.83032	307.83032			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			235.62408		235.62408		235.58602	235.58602			0.00	0.00	0	9,459.00
R202	On 07/11/2019	Bond Future			240.40851		240.40851		240.37009	240.37009			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			241.04185		241.04185		241.00326	241.00326			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

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R2023	On 01/08/2019	Bond Future			7.47026		104.20231		7.44939	104.26703		2.62	0.00	0.00	0	56,943.00
R2023	On 07/11/2019	Bond Future			7.46755		102.35823		7.44467	102.42445		2.90	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.43952		104.33774		7.41443	104.40543		2.75	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			9.25951		91.79144		9.21937	92.04262		8.98	0.00	275,741,485.76	3,004	52,803.00
R2030	On 01/08/2019	Bond Future	8.35	Call	27.58000		0.02758		36.44000	0.03644	27.580	8.10	0.03	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	156.43000		0.15643		191.69000	0.19169	156.430	8.30	0.11	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	964.00000		0.96400		1,085.12000	1.08512	964.000	8.88	0.42	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,165.59000		1.16559		1,300.60000	1.30060	1,165.590	8.95	0.48	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	437.70000		0.43770		394.09000	0.39409	437.700	9.57	0.22	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	425.85000		0.42585		383.32000	0.38332	425.850	9.59	0.21	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.32454		93.63153		9.28275	93.88792		9.08	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	537.54000		0.53754		594.37000	0.59437	537.540	8.33	0.20	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,557.95000		1.55795		1,672.63000	1.67263	1,557.950	8.93	0.41	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,250.78000		1.25078		1,178.49000	1.17849	1,250.780	9.74	0.32	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.37842		91.43289		9.33498	91.69446		9.24	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			9.52374		93.61276		9.48366	93.88556		9.82	0.00	0.00	0	41,446.00
R2032	On 07/11/2019	Bond Future			9.59478		91.32796		9.55315	91.60639		10.37	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.65343		93.09449		9.61030	93.37850		10.19	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			9.80522		96.47267		9.77031	96.73398		10.64	0.00	0.00	0	65,619.00
R2035	On 07/11/2019	Bond Future			9.88211		93.90281		9.84591	94.16954		11.28	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	379.34000		0.37934		418.89000	0.41889	379.340	10.08	0.13	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,573.73000		1.57373		1,679.55000	1.67955	1,573.730	11.02	0.36	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,833.80000		1.83380		1,749.25000	1.74925	1,833.800	11.92	0.36	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.94929		95.71889		9.91182	95.99097		11.12	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			9.90758		88.54800		9.87272	88.81001		11.75	0.00	0.00	0	46,825.00
R2037	On 07/11/2019	Bond Future			9.97955		90.32311		9.94348	90.59051		11.91	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			10.04163		87.80999		10.00437	88.08270		12.31	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			9.96682		91.76584		9.93197	92.04822		12.16	0.00	0.00	0	33,656.00
R2040	On 07/11/2019	Bond Future			10.03772		93.60544		10.00167	93.89372		12.34	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	740.87000		0.74087		806.84000	0.80684	740.870	11.26	0.20	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,097.67000		2.09767		2,228.26000	2.22826	2,097.670	12.09	0.41	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.09896		90.90521		10.06175	91.19920		12.78	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

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R2044	On 01/08/2019	Bond Future			10.00015		88.78447		9.97039	89.02951		12.78	0.00	0.00	0	42,611.00
R2044	On 01/08/2019	Bond Future	9.36	Call	166.35000		0.16635		196.47000	0.19647	166.350	11.41	0.09	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	195.14000		0.19514		229.07000	0.22907	195.140	11.48	0.10	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	855.62000		0.85562		949.60000	0.94960	855.620	12.34	0.32	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,230.87000		1.23087		1,348.03000	1.34803	1,230.870	12.55	0.41	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	933.85000		0.93385		874.81000	0.87481	933.850	13.26	0.31	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	486.39000		0.48639		454.57000	0.45457	486.390	13.90	0.18	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.06851		90.56428		10.03774	90.81454		12.98	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	516.19000		0.51619		560.34000	0.56034	516.190	11.63	0.15	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,839.05000		1.83905		1,943.51000	1.94351	1,839.050	12.64	0.37	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,719.88000		1.71988		1,652.24000	1.65224	1,719.880	13.83	0.31	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.12752		87.93053		10.09578	88.18580		13.46	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	789.13000		0.78913		839.59000	0.83959	789.130	12.14	0.18	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,453.32000		2.45332		2,561.77000	2.56177	2,453.320	13.15	0.39	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	2,084.76000		2.08476		2,018.35000	2.01835	2,084.760	14.71	0.29	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			9.95556		92.41318		9.93082	92.62353		12.58	0.00	0.00	0	102,423.00
R2048	On 07/11/2019	Bond Future			10.02424		89.82543		9.99866	90.04020		13.42	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			10.08414		91.56273		10.05776	91.78175		13.27	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			5.97205		100.94923		5.96669	100.95157		0.14	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.61249		102.97275		3.59811	102.97533		0.06	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			6.44167		102.82488		6.44034	102.82694		0.75	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.21574		101.48123		6.21400	101.48351		0.88	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.84226		103.44387		5.83994	103.44640		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			9.76057		73.56168		9.72564	73.78532		12.07	0.00	93,496,895.28	1,271	89,136.00
R209	On 01/08/2019	Bond Future	9.30	Call	327.45000		0.32745		379.69000	0.37969	327.450	11.32	0.19	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	1,523.12000		1.52312		1,658.58000	1.65858	1,523.120	12.15	0.54	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	245.99000		0.24599		226.20000	0.22620	245.990	13.54	0.12	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.82669		71.88373		9.79061	72.11192		12.80	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.88171		73.27412		9.84452	73.50688		12.61	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
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	190.57418		190.57418		190.54383	190.54383			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	191.83690		191.83690		191.80630	191.80630			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	195.59096		195.59096		195.56022	195.56022			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	159.84272		159.84272		159.94179	159.94179			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.08853		163.08853		163.18990	163.18990			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.03365		164.03365		164.13732	164.13732			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	9.38051		86.42590		9.34549	86.64243		9.56	0.00	0.00	0	17,378.00
R213	On 07/11/2019	Bond Future	9.44904		84.60611		9.41266	84.82715		10.09	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.50760		86.24236		9.46987	86.46787		9.86	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	9.95566		72.35830		9.92075	72.59035		12.99	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	10.02459		70.51030		9.98854	70.74716		13.80	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	10.08471		71.87397		10.04756	72.11552		13.62	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 :												369,238,381.04	4,275	895 863.00
Grand Total:												369,238,381.04	4,275	895 863.00