



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: 03/07/2019

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	95.26000	95.26000		95.38000	95.38000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	655.31300	655.31300		654.04400	654.04400			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	668.19500	668.19500		666.90100	666.90100			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	680.84900	680.84900		679.53100	679.53100			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	764.78600	764.78600		761.74000	761.74000			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	779.82000	779.82000		776.71400	776.71400			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	794.58800	794.58800		791.42400	791.42400			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	686.68100	686.68100		682.93700	682.93700			0.00	41,200,860.00	6	987.00
ALBI	On 07/11/2019	Index Future	700.18000	700.18000		696.36300	696.36300			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	713.43900	713.43900		709.55100	709.55100			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	10.69846	79.89265		10.78295	79.39075				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.81268	77.66957		10.90043	77.15784				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	10.91635	79.14077		11.00722	78.61976				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	10.99804	81.64555		11.09258	81.00311				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.11056	78.98524		11.20873	78.33018				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.20896	80.48170		11.31049	79.81459				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	680.01200	680.01200		676.13800	676.13800				0.00	0.00	0	437.00
GOVI	On 07/11/2019	GOVI	693.38000	693.38000		689.42900	689.42900				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	706.51000	706.51000		702.48600	702.48600				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.61428	136.61428		136.54264	136.54264				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.33614	139.33614		139.26302	139.26302				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.53366	140.53366		140.45975	140.45975				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	103.36046	103.36046		103.33224	103.33224				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.32547	104.32547		104.29661	104.29661				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.32586	106.32586		106.29695	106.29695				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	104.24637	104.24637		104.21684	104.21684				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.15312	105.15312		105.12298	105.12298				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	107.16945	107.16945		107.13916	107.13916				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	121.50907	121.50907		121.47303	121.47303				0.00	0.00	0	11,392.00
I2038	On 07/11/2019	Bond Future	123.92996	123.92996		123.89317	123.89317				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	124.64779	124.64779		124.61075	124.61075				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			114.68039		114.68039		114.85817	114.85817			0.00	0.00	0	12,638.00
I2046	On 07/11/2019	Bond Future			115.24581		115.24581		115.42717	115.42717			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.45574		117.45574		117.64094	117.64094			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			118.32733		118.32733		118.05081	118.05081			0.00	0.00	0	11,104.00
I2050	On 07/11/2019	Bond Future			120.68472		120.68472		120.40266	120.40266			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			121.16251		121.16251		120.87543	120.87543			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			261.76300		261.76300		261.73600	261.73600			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			266.97900		266.97900		266.95100	266.95100			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.09800		272.09800		272.07000	272.07000			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			8.11168		114.36266		8.17391	113.99495		5.87	0.00	0.00	0	129,393.00
R186	On 01/08/2019	Bond Future	8.30	Call	1,436.19000		1.43619		1,219.45000	1.21945	1,436.190	5.91	0.72	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	36.28000		0.03628		72.56000	0.07256	36.280	6.31	0.04	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	5,387.93000		5.38793		5,025.41000	5.02541	5,387.930	6.72	0.99	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.94	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.14875		116.61083		8.21428	116.23588		5.81	0.00	0.00	0	5,960.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,442.76000		1.44276		1,624.43000	1.62443	1,442.760	5.78	0.46	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,831.48000		1.83148		1,631.79000	1.63179	1,831.480	5.80	0.55	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	527.40000		0.52740		613.22000	0.61322	527.400	6.21	0.21	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.17155		113.51284		8.24026	113.13136		6.13	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			302.93299		302.93299		302.85918	302.85918			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.96849		308.96849		308.89317	308.89317			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.23041		307.23041		307.15494	307.15494			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			233.47416		233.47416		233.40725	233.40725			0.00	700,422.48	3	9,518.00
R202	On 07/11/2019	Bond Future			238.12585		238.12585		238.05743	238.05743			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			238.62187		238.62187		238.55314	238.55314			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			7.25262		104.87966		7.30899	104.70369		2.35	0.00	0.00	0	57,435.00

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R2023	On 07/11/2019	Bond Future			7.24328		103.00964		7.30486	102.83026		2.56	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.20941		104.96065		7.27657	104.77836		2.60	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			8.83307		94.50736		8.90594	94.03577		8.61	0.00	48,576,783.04	514	74,909.00
R2030	On 01/08/2019	Bond Future	8.35	Call	61.31000		0.06131		39.43000	0.03943	61.310	7.85	0.07	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	445.17000		0.44517		325.59000	0.32559	445.170	8.21	0.32	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.08	Put	334.73000		0.33473		479.17000	0.47917	334.730	8.71	0.24	0.00	0	6,570.00
R2030	On 01/08/2019	Bond Future	9.15	Call	2,272.07000		2.27207	1,915.87000	1.91587	2,272.070		8.80	0.81	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	2,642.98000		2.64298	2,261.71000	2.26171	2,642.980		8.88	0.86	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	15.52000		0.01552	28.47000	0.02847	15.520		9.67	0.02	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	14.67000		0.01467	27.02000	0.02702	14.670		9.69	0.02	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			8.88678		96.36518		8.96256	95.88430		8.57	0.00	0.00	0	200.00
R2030	On 07/11/2019	Bond Future	8.60	Call	1,082.40000		1.08240	929.38000	0.92938	1,082.400		8.14	0.35	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,698.65000		2.69865	2,420.26000	2.42026	2,698.650		8.67	0.62	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	440.80000		0.44080	525.60000	0.52560	440.800		9.65	0.15	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			8.93001		94.18119		9.00861	93.69164		8.99	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			9.17416		96.03097		9.24702	95.51966		9.65	0.00	0.00	0	44,151.00
R2032	On 07/11/2019	Bond Future			9.23729		93.75816		9.31288	93.23684		9.98	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.28892		95.53418		9.36708	95.00346		9.97	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			9.43993		99.26164		9.52293	98.61719		10.46	0.00	0.00	0	66,587.00
R2035	On 07/11/2019	Bond Future			9.50858		96.71048		9.59454	96.05334		10.87	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	675.13000		0.67513	554.76000	0.55476	675.130		9.85	0.22	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,522.75000		2.52275	2,214.65000	2.21465	2,522.750		10.90	0.52	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	857.83000		0.85783	1,022.80000	1.02280	857.830		12.15	0.21	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.56820		98.54226		9.65700	97.87312		10.88	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			9.55610		91.24475		9.63926	90.59555		11.57	0.00	0.00	0	50,342.00
R2037	On 07/11/2019	Bond Future			9.62078		93.03846		9.70673	92.37653		11.50	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.67623		90.54086		9.76486	89.86680		12.07	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			9.63597		94.50362		9.72921	93.71902		11.98	0.00	0.00	0	34,994.00
R2040	On 07/11/2019	Bond Future			9.70032		96.36137		9.79663	95.56134		11.92	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,201.07000		1.20107	884.89000	0.88489	1,201.070		11.11	0.31	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	3,141.98000		3.14198	2,658.05000	2.65805	3,141.980		12.00	0.56	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.75565		93.67619		9.85490	92.86146		12.55	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			9.69543		91.34829		9.78354	90.59434		12.63	0.00	0.00	0	40,532.00
R2044	On 01/08/2019	Bond Future	9.36	Call	277.40000		0.27740		185.05000	0.18505	277.400	11.81	0.17	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	330.56000		0.33056		223.43000	0.22343	330.560	11.89	0.20	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,493.09000		1.49309		1,143.49000	1.14349	1,493.090	12.61	0.55	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,125.75000		2.12575		1,684.84000	1.68484	2,125.750	12.84	0.67	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	136.37000		0.13637		230.42000	0.23042	136.370	13.81	0.08	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	41.38000		0.04138		78.03000	0.07803	41.380	14.45	0.03	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.75816		93.14399		9.84908	92.37531		12.57	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	797.54000		0.79754		571.01000	0.57101	797.540	11.44	0.23	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,676.65000		2.67665		2,248.94000	2.24894	2,676.650	12.55	0.51	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	888.22000		0.88822		976.32000	0.97632	888.220	14.20	0.20	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.81216		90.52314		9.90577	89.74035		13.25	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,083.63000		1.08363		933.69000	0.93369	1,083.630	11.66	0.24	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,314.42000		3.31442		2,977.81000	2.97781	3,314.420	12.90	0.49	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,243.03000		1.24303		1,444.05000	1.44405	1,243.030	14.68	0.20	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			9.65339		95.04329		9.74120	94.26511		12.46	0.00	0.00	0	102,489.00
R2048	On 07/11/2019	Bond Future			9.71635		92.47256		9.80698	91.67912		13.02	0.00	0.00	0	2,048.00
R2048	On 06/02/2020	Bond Future			9.77115		94.22413		9.86447	93.41606		13.10	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			6.05669		100.91230		6.03995	100.91961		0.13	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			4.04030		102.89605		3.99867	102.90350		0.05	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			6.26980		103.09154		6.25946	103.10761		0.65	0.00	0.00	0	10,796.00
R208	On 07/11/2019	Bond Future			6.03876		101.71401		6.02631	101.73042		0.66	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.66223		103.64061		5.64652	103.65781		0.61	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			9.42310		75.76573		9.50582	75.21642		11.81	0.00	0.00	0	89,403.00
R209	On 01/08/2019	Bond Future	9.30	Call	624.93000		0.62493		459.82000	0.45982	624.930	11.49	0.37	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,694.97000		2.69497		2,269.41000	2.26941	2,694.970	12.36	0.83	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	10.67000		0.01067		20.91000	0.02091	10.670	13.84	0.01	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.48270		74.10325		9.56808	73.54310		12.33	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.53203		75.50694		9.61988	74.93656		12.45	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	191.14390		191.14390		191.23891	191.23891			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	192.34549		192.34549		192.44245	192.44245			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.03384		196.03384		196.13337	196.13337			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	160.22001		160.22001		160.22352	160.22352			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.41216		163.41216		163.41570	163.41570			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.29935		164.29935		164.30368	164.30368			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	9.01228		88.74078		9.08494	88.27727		9.19	0.00	0.00	0	17,384.00
R213	On 07/11/2019	Bond Future	9.07221		86.93401		9.14760	86.46141		9.57	0.00	0.00	0	3,080.00
R213	On 06/02/2020	Bond Future	9.12284		88.58060		9.20086	88.09947		9.68	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	9.65352		74.40821		9.74132	73.80273		12.87	0.00	0.00	0	10,625.00
R214	On 07/11/2019	Bond Future	9.71700		72.57338		9.80756	71.95596		13.44	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.77228		73.94798		9.86546	73.31920		13.50	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 :												90,478,065.52	523	946 203.00
Grand Total:												90,478,065.52	523	946 203.00