



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: 21/08/2019

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	95.08000	95.08000		95.27000	95.27000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	666.51000	666.51000		663.46300	663.46300			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	678.50200	678.50200		675.40100	675.40100			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	691.05200	691.05200		687.89400	687.89400			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	773.20500	773.20500		767.08700	767.08700			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	787.11800	787.11800		780.89000	780.89000			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	801.67700	801.67700		795.33400	795.33400			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	690.98200	690.98200		685.13500	685.13500			0.00	0.00	0	222.00
ALBI	On 06/02/2020	Index Future	703.41500	703.41500		697.46300	697.46300			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	716.42600	716.42600		710.36400	710.36400			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 07/11/2019	Bond Future	10.96732	76.77106		11.09526	76.03913				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.08949	78.15247		11.22219	77.40745				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.20692	75.80414		11.34449	75.04550				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 07/11/2019	Bond Future	11.32207	77.58528		11.44489	76.79158				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.43940	78.98134		11.56668	78.17341				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.55709	76.17783		11.68909	75.35511				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 07/11/2019	GOVI	683.93700	683.93700		677.95700	677.95700				0.00	0.00	0	1,190.00
GOVI	On 06/02/2020	GOVI	696.24400	696.24400		690.15600	690.15600				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	709.12200	709.12200		702.92200	702.92200				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.78733	137.78733		137.93581	137.93581				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	138.82591	138.82591		138.97721	138.97721				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.42621	141.42621		141.58058	141.58058				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 07/11/2019	Bond Future	102.54966	102.54966		102.59880	102.59880				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.41965	104.41965		104.46977	104.46977				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.26283	105.26283		105.31403	105.31403				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 07/11/2019	Bond Future	103.33485	103.33485		103.33897	103.33897				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	105.21914	105.21914		105.22348	105.22348				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.99425	105.99425		105.99882	105.99882				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 07/11/2019	Bond Future	121.94273	121.94273		122.12457	122.12457				0.00	0.00	0	21,774.00
I2038	On 06/02/2020	Bond Future	122.50810	122.50810		122.69343	122.69343				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	124.80271	124.80271		124.99174	124.99174				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 07/11/2019	Bond Future			112.86543		112.86543		113.07768	113.07768			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			114.92352		114.92352		115.13965	115.13965			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			115.32782		115.32782		115.54830	115.54830			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 07/11/2019	Bond Future			117.93611		117.93611		117.94012	117.94012			0.00	0.00	0	12,776.00
I2050	On 06/02/2020	Bond Future			118.25111		118.25111		118.25537	118.25537			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			120.46595		120.46595		120.47049	120.47049			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 07/11/2019	Index Future			263.82600		263.82600		263.95000	263.95000			0.00	0.00	0	1,018.00
IGOV	On 06/02/2020	Index Future			268.63700		268.63700		268.76400	268.76400			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			273.66800		273.66800		273.79700	273.79700			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 07/11/2019	Bond Future			8.30040		115.74556		8.44320	114.93858		5.93	0.00	15,857,141.72	137	136,194.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,541.21000		1,541.21	2,051.77000	2,051.77	1,541.21	1,541.210	5.77	0.57	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,047.39000		1,047.39	733.69000	0.73369	1,047.390	1,047.390	5.79	0.45	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,388.13000		1,388.13	1,869.74000	1.86974	1,388.130	1,388.130	5.80	0.53	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,101.52000		1,101.52	776.15000	0.77615	1,101.520	1,101.520	5.80	0.47	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	426.89000		0.42689	650.26000	0.65026	426.890	426.890	6.10	0.22	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future			8.35023		112.52427		8.50026	111.70282		6.32	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,255.69000		1,255.69	971.11000	0.97111	1,255.690	1,255.690	6.01	0.39	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,541.05000		1,541.05	1,928.73000	1.92873	1,541.050	1,541.050	6.32	0.42	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	762.59000		0.76259	992.07000	0.99207	762.590	762.590	6.84	0.24	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.39343		114.60603		8.55123	113.76964		6.07	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	532.33000		0.53233	391.84000	0.39184	532.330	532.330	5.07	0.20	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,972.94000		1,972.94	1,618.30000	1.61830	1,972.940	1,972.940	5.85	0.47	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,345.87000		1,345.87	1,644.11000	1.64411	1,345.870	1,345.870	6.57	0.32	0.00	0	6,000.00
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 07/11/2019	Bond Future			308.29878		308.29878		308.32556	308.32556			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			306.26260		306.26260		306.29005	306.29005			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			311.99927		311.99927		312.02769	312.02769			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 07/11/2019	Bond Future			234.72349		234.72349		234.73270	234.73270			0.00	234,723.49	1	9,082.00
R202	On 06/02/2020	Bond Future			234.93621		234.93621		234.94563	234.94563			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
R202	On 07/05/2020	Bond Future			239.33680		239.33680		239.34671	239.34671			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 07/11/2019	Bond Future			7.31489		102.80108		7.46599	102.36274		2.69	0.00	76,998,008.92	749	53,397.00
R2023	On 06/02/2020	Bond Future			7.32365		104.65081		7.48891	104.20466		2.76	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.30039		102.65361		7.48177	102.19940		2.76	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 07/11/2019	Bond Future			9.00895		95.59152		9.14543	94.73715		8.64	0.00	0.00	0	77,076.00
R2030	On 07/11/2019	Bond Future	8.60	Call	472.20000		0.47220		311.58000	0.31158	472.200	7.91	0.24	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,668.05000		1.66805		2,176.23000	2.17623	1,668.050	8.35	0.53	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,797.15000		1.79715		1,365.67000	1.36567	1,797.150	8.50	0.57	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.35	Put	694.90000		0.69490		985.22000	0.98522	694.900	8.75	0.28	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	254.99000		0.25499		389.69000	0.38969	254.990	9.32	0.12	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	204.53000		0.20453		317.16000	0.31716	204.530	9.47	0.10	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.07142		93.30285		9.21318	92.43315		9.14	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	623.57000		0.62357		465.58000	0.46558	623.570	8.12	0.22	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	2,042.42000		2.04242		1,667.18000	1.66718	2,042.420	8.89	0.48	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.13178		95.02911		9.27904	94.14348		9.09	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 07/11/2019	Bond Future			9.40163		92.62991		9.52790	91.77586		10.05	0.00	0.00	0	50,982.00
R2032	On 06/02/2020	Bond Future			9.47214		94.29666		9.60290	93.42735		10.11	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.53904		91.88093		9.67449	90.99571		10.72	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 07/11/2019	Bond Future			9.70141		95.24562		9.82745	94.30599		10.98	0.00	0.00	0	96,124.00
R2035	On 07/11/2019	Bond Future	8.92	Call	146.59000		0.14659		89.49000	0.08949	146.590	9.45	0.08	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,276.15000		1.27615		952.94000	0.95294	1,276.150	10.66	0.39	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	689.57000		0.68957		939.85000	0.93985	689.570	11.77	0.22	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.77976		96.95942		9.91018	96.00291		11.02	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.84825		94.24906		9.98302	93.27502		11.79	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,381.40000		1.38140		1,046.44000	1.04644	1,381.400	10.70	0.28	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,322.84000		3.32284		2,759.54000	2.75954	3,322.840	11.53	0.49	0.00	0	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,575.57000		1.57557		1,736.76000	1.73676	1,575.570	12.83	0.25	0.00	0	5,000.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future			9.81253		91.57168		9.93841	90.62819		11.60	0.00	15,475,613.92	169	63,086.00
R2037	On 06/02/2020	Bond Future			9.88566		88.96020		10.01569	87.99971		12.22	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.95696		90.60611		10.09122	89.62803		12.48	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 07/11/2019	Bond Future			9.95355		94.28080		10.07430	93.31439		12.04	0.00	0.00	0	43,814.00

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R2040	On 07/11/2019	Bond Future	9.30	Call	285.22000		0.28522		184.65000	0.18465	285.220	10.57	0.13	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,486.63000		1.48663	1,128.11000	1.12811	1,486.630		11.73	0.41	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.02796		91.46749	10.15264	90.48375			12.71	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.10051		93.15990	10.22920	92.15808			13.00	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 07/11/2019	Bond Future			9.99643		91.15241	10.11702	90.17214			12.67	0.00	0.00	0	37,851.00
R2044	On 07/11/2019	Bond Future	9.19	Call	147.14000		0.14714	90.15000	0.09015	147.140		10.91	0.07	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,181.31000		1.18131	876.54000	0.87654	1,181.310		12.24	0.35	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	764.88000		0.76488	1,015.72000	1.01572	764.880		13.71	0.22	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.06827		88.40807	10.19270	87.41017			13.38	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	430.45000		0.43045	317.18000	0.31718	430.450		11.56	0.13	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,892.36000		1.89236	1,539.72000	1.53972	1,892.360		12.58	0.38	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,282.12000		1.28212	1,541.13000	1.54113	1,282.120		14.30	0.24	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.13820		90.04386	10.26653	89.02764			13.68	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,211.49000		1.21149	892.92000	0.89292	1,211.490		12.24	0.23	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,376.09000		1.37609	1,030.09000	1.03009	1,376.090		12.36	0.26	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,197.71000		3.19771	2,627.00000	2.62700	3,197.710		13.26	0.45	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,466.71000		3.46671	2,872.09000	2.87209	3,466.710		13.35	0.47	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,825.21000		1.82521	1,979.30000	1.97930	1,825.210		14.92	0.25	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,720.02000		1.72002	1,862.79000	1.86279	1,720.020		15.07	0.24	0.00	0	100.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 07/11/2019	Bond Future			9.97189		90.26596	10.08723	89.30041			13.05	0.00	288,851,072.00	3,200	85,959.00
R2048	On 06/02/2020	Bond Future			10.04474		91.89020	10.16378	90.90729			13.13	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.10874		89.14951	10.23140	88.14858			14.11	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 07/11/2019	Bond Future			6.42007		102.47147	6.57202	102.44448			0.06	0.00	8,505,132.01	83	3,884.00
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 07/11/2019	Bond Future			6.56598		101.02274	6.62144	100.95040			0.80	0.00	0.00	0	10,137.00
R208	On 06/02/2020	Bond Future			6.39757		102.84051	6.46563	102.76692			0.70	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.07482		101.33916	6.16231	101.26443			0.60	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 07/11/2019	Bond Future			9.68293		72.79931	9.80852	71.99852			12.40	0.00	0.00	0	89,481.00
R209	On 07/11/2019	Bond Future	8.92	Call	160.89000		0.16089	101.74000	0.10174	160.890		11.05	0.09	0.00	0	8,000.00

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	9.33	Call	700.58000	0.70058	503.13000	0.50313	700.580	11.74	0.29	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,104.29000	1.10429	827.39000	0.82739	1,104.290	12.05	0.40	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,398.86000	1.39886	1,790.03000	1.79003	1,398.860	12.43	0.44	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.74908	74.10928	9.87851	73.29410		12.63	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.81196	72.32864	9.94535	71.49850		13.28	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 07/11/2019	Bond Future			190.19071	190.19071	190.20100	190.20100			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			193.65893	193.65893	193.66934	193.66934			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			194.63586	194.63586	194.64694	194.64694			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 07/11/2019	Bond Future			162.75027	162.75027	162.88126	162.88126			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future			163.47216	163.47216	163.60560	163.60560			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.53414	166.53414	166.67035	166.67035			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 07/11/2019	Bond Future			9.25518	85.79302	9.39148	84.95619		9.70	0.00	0.00	0	20,554.00
R213	On 06/02/2020	Bond Future			9.32576	87.33670	9.46702	86.48493		9.88	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.38600	85.39986	9.53227	84.53246		10.24	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 07/11/2019	Bond Future			9.94143	71.05864	10.06178	70.26729		13.44	0.00	0.00	0	16,189.00
R214	On 06/02/2020	Bond Future			10.01364	72.33725	10.13770	71.53173		13.63	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			10.07707	70.37666	10.20478	69.55637		14.47	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 :												405,921,692.06	4,339	1 022 685.00
Grand Total:												405,921,692.06	4,339	1 022 685.00