



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: 16/08/2019

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	95.28000	95.28000		95.39000	95.39000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	664.00500	664.00500		663.11300	663.11300			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	675.94800	675.94800		675.04000	675.04000			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	688.47000	688.47000		687.54500	687.54500			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	767.75100	767.75100		766.00800	766.00800			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	781.56000	781.56000		779.78600	779.78600			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	796.03800	796.03800		794.23200	794.23200			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	685.98100	685.98100		684.46700	684.46700			0.00	0.00	0	226.00
ALBI	On 06/02/2020	Index Future	698.31900	698.31900		696.77800	696.77800			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	711.25500	711.25500		709.68600	709.68600			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	11.08679	76.08727		11.10885	75.96199				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.21352	77.45580		11.23642	77.32819				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.33515	75.09666		11.35888	74.96679				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	11.42098	76.94501		11.45338	76.73723				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.54201	78.32888		11.57560	78.11733				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.66317	75.51547		11.69802	75.30000				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	678.82200	678.82200		677.31300	677.31300				0.00	0.00	0	1,186.00
GOVI	On 06/02/2020	GOVI	691.03200	691.03200		689.49500	689.49500				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	703.83300	703.83300		702.26800	702.26800				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	138.05641	138.05641		137.95406	137.95406				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	139.09880	139.09880		138.99453	138.99453				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.70801	141.70801		141.60190	141.60190				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	102.69793	102.69793		102.65522	102.65522				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.56983	104.56983		104.52632	104.52632				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.41864	105.41864		105.37440	105.37440				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	103.34886	103.34886		103.23047	103.23047				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	105.23275	105.23275		105.11201	105.11201				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	106.01087	106.01087		105.88803	105.88803				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	122.13628	122.13628		122.13785	122.13785				0.00	0.00	0	21,774.00
I2038	On 06/02/2020	Bond Future	122.70428	122.70428		122.70585	122.70585				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	125.00595	125.00595		125.00770	125.00770				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		113.08820	113.08820		113.08943	113.08943			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future		115.14938	115.14938		115.15083	115.15083			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future		115.56103	115.56103		115.56249	115.56249			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		117.83191	117.83191		117.83332	117.83332			0.00	0.00	0	12,776.00
I2050	On 06/02/2020	Bond Future		118.14415	118.14415		118.14557	118.14557			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future		120.36038	120.36038		120.36181	120.36181			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		264.21200	264.21200		264.24800	264.24800			0.00	0.00	0	1,018.00
IGOV	On 06/02/2020	Index Future		269.02700	269.02700		269.06500	269.06500			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future		274.07400	274.07400		274.11200	274.11200			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		8.42749	115.02699		8.46999	114.78802		5.96	0.00	52,222,253.46	454	136,194.00
R186	On 07/11/2019	Bond Future	8.20	Put	2,021.92000	2.02192	2,187.80000	2.18780	2,021.920	5.79	0.65	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	794.76000	0.79476	717.05000	0.71705	794.760	5.81	0.37	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,844.03000	1.84403	2,002.17000	2.00217	1,844.030	5.82	0.62	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	838.85000	0.83885	758.02000	0.75802	838.850	5.82	0.38	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	652.01000	0.65201	734.24000	0.73424	652.010	6.12	0.30	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future		8.48393	111.79185		8.52860	111.54853		6.34	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,020.35000	1.02035	945.22000	0.94522	1,020.350	6.03	0.34	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,907.86000	1.90786	2,033.65000	2.03365	1,907.860	6.34	0.48	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	987.09000	0.98709	1,064.91000	1.06491	987.090	6.86	0.29	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future		8.53351	113.86315		8.58049	113.61544		6.09	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	415.80000	0.41580	379.21000	0.37921	415.800	5.09	0.16	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,673.72000	1.67372	1,576.75000	1.57675	1,673.720	5.87	0.42	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,628.28000	1.62828	1,724.21000	1.72421	1,628.280	6.60	0.36	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		308.48243	308.48243		308.84514	308.84514			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future		306.44703	306.44703		306.81628	306.81628			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future		312.19552	312.19552		312.57190	312.57190			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		235.80226	235.80226		235.80586	235.80586			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future		236.03265	236.03265		236.03598	236.03598			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			240.46032		240.46032		240.46390	240.46390			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			7.43174		102.46190		7.47523	102.33602		2.68	0.00	173,467,996.70	1,693	52,361.00
R2023	On 06/02/2020	Bond Future			7.45175		104.30477		7.49933	104.17661		2.77	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.43992		102.30397		7.49213	102.17353		2.77	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			9.13041		94.83067		9.16737	94.60077		8.68	0.00	0.00	0	77,076.00
R2030	On 07/11/2019	Bond Future	8.60	Call	350.70000		0.35070		316.05000	0.31605	350.700	7.95	0.18	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	2,153.97000		2.15397		2,305.25000	2.30525	2,153.970	8.38	0.61	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,448.38000		1.44838		1,347.98000	1.34798	1,448.380	8.54	0.49	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.35	Put	987.74000		0.98774		1,081.55000	1.08155	987.740	8.78	0.36	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	399.88000		0.39988		448.03000	0.44803	399.880	9.35	0.17	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	327.49000		0.32749		368.54000	0.36854	327.490	9.51	0.15	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.19769		92.52766		9.23610	92.29355		9.19	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	497.90000		0.49790		460.78000	0.46078	497.900	8.16	0.18	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,733.10000		1.73310		1,641.11000	1.64111	1,733.100	8.93	0.43	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.26255		94.24210		9.30245	94.00372		8.97	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			9.51837		91.83993		9.55538	91.59145		10.08	0.00	0.00	0	50,602.00
R2032	On 06/02/2020	Bond Future			9.59316		93.49171		9.63150	93.23874		10.14	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.66403		91.06365		9.70375	90.80604		10.44	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			9.81285		94.41412		9.83992	94.21378		10.99	0.00	0.00	0	96,124.00
R2035	On 07/11/2019	Bond Future	8.92	Call	107.20000		0.10720		98.64000	0.09864	107.200	9.46	0.06	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,030.64000		1.03064		975.55000	0.97555	1,030.640	10.67	0.33	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	953.00000		0.95300		1,021.61000	1.02161	953.000	11.78	0.28	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.89516		96.11233		9.92319	95.90828		11.03	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.96717		93.38879		9.99613	93.18107		11.42	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 07/11/2019	Bond Future			9.91872		90.77477		9.94531	90.57691		11.60	0.00	0.00	0	62,917.00
R2037	On 06/02/2020	Bond Future			9.99544		88.14826		10.02292	87.94677		12.21	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			10.06999		89.78160		10.09836	89.57647		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 07/11/2019	Bond Future			10.04436		93.55250		10.07610	93.30011		12.00	0.00	0.00	0	43,814.00
R2040	On 07/11/2019	Bond Future	9.30	Call	227.07000		0.22707		206.91000	0.20691	227.070	10.54	0.10	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,259.52000		1.25952		1,181.47000	1.18147	1,259.520	11.70	0.36	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.12182		90.72534		10.15460	90.46842		12.67	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
R2040	On 07/05/2020	Bond Future			10.19708	92.40647		10.23091	92.14488		12.53	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			10.08195	90.45534		10.11364	90.19937		12.63	0.00	0.00	0	37,851.00
R2044	On 07/11/2019	Bond Future	9.19	Call	117.92000	0.11792		106.55000	0.10655	117.920	10.88	0.06	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,004.46000	1.00446		938.74000	0.93874	1,004.460	12.20	0.31	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	986.44000	0.98644		1,068.21000	1.06821	986.440	13.67	0.27	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.15659	87.69781		10.18930	87.43719		13.34	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	362.29000	0.36229		337.91000	0.33791	362.290	11.53	0.11	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,668.43000	1.66843		1,588.21000	1.58821	1,668.430	12.54	0.34	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,495.53000	1.49553		1,575.33000	1.57533	1,495.530	14.26	0.27	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.22899	89.32286		10.26272	89.05753		13.19	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	969.91000	0.96991		921.83000	0.92183	969.910	11.75	0.20	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,114.78000	1.11478		1,061.36000	1.06136	1,114.780	11.87	0.22	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	2,777.11000	2.77711		2,674.71000	2.67471	2,777.110	12.77	0.42	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,029.72000	3.02972		2,921.23000	2.92123	3,029.720	12.87	0.44	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,926.33000	1.92633		2,005.71000	2.00571	1,926.330	14.43	0.27	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,813.49000	1.81349		1,889.07000	1.88907	1,813.490	14.57	0.26	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			10.06753	89.46402		10.09447	89.24042		13.03	0.00	0.00	0	89,039.00
R2048	On 06/02/2020	Bond Future			10.14353	91.07313		10.17135	90.84543		13.11	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.21025	88.31974		10.23891	88.08795		13.62	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			6.52427	102.45296		6.51977	102.45375		0.06	0.00	0.00	0	3,801.00
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			6.61429	100.95972		6.73079	100.80799		0.80	0.00	0.00	0	10,137.00
R208	On 06/02/2020	Bond Future			6.45764	102.77555		6.60076	102.62104		0.72	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			6.14894	101.27585		6.33340	101.11855		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 07/11/2019	Bond Future			9.79908	72.05826		9.82045	71.92312		12.41	0.00	8,070,525.12	112	89,913.00
R209	On 07/11/2019	Bond Future	8.92	Call	117.93000	0.11793		111.57000	0.11157	117.930	11.06	0.07	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.33	Call	547.03000	0.54703		522.96000	0.52296	547.030	11.75	0.24	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	883.52000	0.88352		848.20000	0.84820	883.520	12.06	0.33	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,801.23000	1.80123		1,880.58000	1.88058	1,801.230	12.44	0.51	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 06/02/2020	Bond Future	9.86888		73.35429		9.89092	73.21665		12.63	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future	9.93512		71.56167		9.95783	71.42154		13.00	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	190.22101		190.22101		190.22454	190.22454			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future	193.68822		193.68822		193.69169	193.69169			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future	194.67102		194.67102		194.67472	194.67472			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	163.05676		163.05676		163.15852	163.15852			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future	163.78297		163.78297		163.88650	163.88650			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future	166.85526		166.85526		166.96082	166.96082			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	9.37145		85.07847		9.40873	84.85107		9.72	0.00	0.00	0	20,554.00
R213	On 06/02/2020	Bond Future	9.44638		86.60867		9.48502	86.37722		9.91	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future	9.51052		84.66068		9.55053	84.42500		10.11	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	10.03695		70.42938		10.06897	70.22047		13.43	0.00	13,240,723.44	188	16,189.00
R214	On 06/02/2020	Bond Future	10.11219		71.69615		10.14521	71.48345		13.61	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future	10.17822		69.72569		10.21222	69.50906		14.08	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 :												247,001,498.72	2,447	1 009 619.00
--------------------------------	--	--	--	--	--	--	--	--	--	--	--	-----------------------	--------------	---------------------

Grand Total:												247,001,498.72	2,447	1 009 619.00
---------------------	--	--	--	--	--	--	--	--	--	--	--	-----------------------	--------------	---------------------