



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: 20/05/2019

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	96.25000	96.25000		96.25000	96.25000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	646.24800	646.24800		645.80200	645.80200			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	659.36000	659.36000		658.91000	658.91000			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	672.23200	672.23200		671.77600	671.77600			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	748.10300	748.10300		747.09700	747.09700			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	763.28200	763.28200		762.26100	762.26100			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	778.18200	778.18200		777.14500	777.14500			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	675.15600	675.15600		674.00300	674.00300			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	688.85500	688.85500		687.68300	687.68300			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	702.30200	702.30200		701.11100	701.11100			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	10.92554	78.55439		10.94737	78.42752				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.04000	76.35401		11.06264	76.22477				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.14392	77.84558		11.16737	77.71393				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	11.19879	80.29178		11.22573	80.11309				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.31130	77.65554		11.33925	77.47342				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.40955	79.17293		11.43845	78.98743				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	668.42400	668.42400		667.26300	667.26300				0.00	6,684,240.00	1	443.00
GOVI	On 07/11/2019	GOVI	681.98600	681.98600		680.80600	680.80600				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	695.29900	695.29900		694.10000	694.10000				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.56330	136.56330		136.54332	136.54332				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.37063	139.37063		139.35053	139.35053				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.65445	140.65445		140.63425	140.63425				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	103.72026	103.72026		103.70480	103.70480				0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.76120	104.76120		104.74572	104.74572				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.83110	106.83110		106.81550	106.81550				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	105.75588	105.75588		105.73995	105.73995				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	106.76385	106.76385		106.74784	106.74784				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	108.87326	108.87326		108.85716	108.85716				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	122.28064	122.28064		122.62539	122.62539				0.00	0.00	0	11,598.00
I2038	On 07/11/2019	Bond Future	124.79450	124.79450		125.14658	125.14658				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	125.60673	125.60673		125.96596	125.96596				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			116.23446		116.23446		116.21648	116.21648			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			116.90941		116.90941		116.89111	116.89111			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			119.21951		119.21951		119.20110	119.20110			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			119.32967		119.32967		119.68174	119.68174			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future			121.78251		121.78251		122.14244	122.14244			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			122.35218		122.35218		122.71928	122.71928			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			263.47900		263.47900		263.50300	263.50300			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			268.89400		268.89400		268.92000	268.92000			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future			274.20500		274.20500		274.23300	274.23300			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			8.53533		111.88961		8.55160	111.79603		6.29	0.00	485,712,797.01	4,341	118,088.00
R186	On 01/08/2019	Bond Future	8.30	Call	675.86000		0.67586		667.64000	0.66764	675.860	6.18	0.34	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	862.59000		0.86259		923.69000	0.92369	862.590	6.43	0.38	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,268.02000		3.26802		3,211.67000	3.21167	3,268.020	6.79	0.81	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	9.77000		0.00977		12.37000	0.01237	9.770	7.33	0.01	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.58211		114.16077		8.59920	114.06556		6.17	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,049.88000		1.04988		1,032.35000	1.03235	1,049.880	5.97	0.34	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,587.57000		1.58757		1,645.46000	1.64546	1,587.570	6.35	0.43	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.61454		111.08233		8.63245	110.98549		6.41	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			302.94369		302.94369		302.90068	302.90068			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.17098		309.17098		309.12776	309.12776			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.63379		307.63379		307.59041	307.59041			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			238.31641		238.31641		238.27996	238.27996			0.00	0.00	0	9,390.00
R202	On 07/11/2019	Bond Future			243.21533		243.21533		243.17847	243.17847			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			243.95946		243.95946		243.92241	243.92241			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			7.63531		103.69233		7.65156	103.64229		2.77	0.00	0.00	0	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			7.63901		101.86368		7.65668	101.81289		3.03	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.61972		103.85324		7.63899	103.80160		2.87	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			9.18622		92.25075		9.21280	92.08382		8.90	0.00	0.00	0	49,379.00
R2030	On 01/08/2019	Bond Future	8.35	Call	72.40000		0.07240		70.74000	0.07074	72.400	7.89	0.05	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	309.06000		0.30906		298.24000	0.29824	309.060	8.23	0.17	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,339.51000		1.33951		1,289.75000	1.28975	1,339.510	8.80	0.48	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,566.77000		1.56677		1,509.28000	1.50928	1,566.770	8.87	0.53	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	466.56000		0.46656		525.89000	0.52589	466.560	9.44	0.21	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	455.22000		0.45522		513.61000	0.51361	455.220	9.46	0.20	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.24446		94.12368		9.27208	93.95354		8.85	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	684.51000		0.68451		659.69000	0.65969	684.510	8.13	0.23	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,827.94000		1.82794		1,771.91000	1.77191	1,827.940	8.71	0.45	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,154.43000		1.15443		1,223.32000	1.22332	1,154.430	9.48	0.29	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.29227		91.95259		9.32092	91.77933		9.31	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			9.45032		94.11336		9.47681	93.93230		9.70	0.00	0.00	0	41,053.00
R2032	On 07/11/2019	Bond Future			9.51510		91.86193		9.54255	91.67748		10.11	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.56827		93.65646		9.59666	93.46858		10.27	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			9.66057		97.56252		9.68188	97.40078		10.48	0.00	0.00	0	59,127.00
R2035	On 07/11/2019	Bond Future			9.72902		95.03859		9.75106	94.87381		10.98	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	588.51000		0.58851		574.15000	0.57415	588.510	9.82	0.18	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,083.81000		2.08381		2,038.23000	2.03823	2,083.810	10.72	0.43	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,524.61000		1.52461		1,598.60000	1.59860	1,524.610	11.59	0.30	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.78848		96.89501		9.81125	96.72714		11.18	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			9.75885		89.67416		9.78534	89.47199		11.58	0.00	0.00	0	41,863.00
R2037	On 07/11/2019	Bond Future			9.82271		91.49482		9.85007	91.28872		11.60	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.87738		89.02190		9.90559	88.81195		12.39	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			9.83847		92.81274		9.86495	92.59519		12.01	0.00	0.00	0	28,687.00
R2040	On 07/11/2019	Bond Future			9.90215		94.69715		9.92948	94.47540		12.05	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,049.59000		1.04959		1,013.80000	1.01380	1,049.590	11.00	0.25	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,666.42000		2.66642		2,589.35000	2.58935	2,666.420	11.81	0.47	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			9.95686		92.03613		9.98501	91.81032		12.90	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

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
R2044	On 01/08/2019	Bond Future			9.84571		90.06859		9.87213	89.84671		12.62	0.00	20,265,432.75	225	41,656.00
R2044	On 01/08/2019	Bond Future	9.36	Call	525.26000		0.52526		508.58000	0.50858	525.260	11.91	0.20	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	585.96000		0.58596		567.10000	0.56710	585.960	11.98	0.22	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,618.05000		1.61805		1,562.41000	1.56241	1,618.050	12.60	0.44	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,115.21000		2.11521		2,043.30000	2.04330	2,115.210	12.80	0.52	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	847.69000		0.84769		941.29000	0.94129	847.690	13.63	0.25	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	481.94000		0.48194		546.77000	0.54677	481.940	14.28	0.16	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.90628		91.89727		9.93352	91.67110		12.68	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	806.95000		0.80695		778.43000	0.77843	806.950	11.36	0.21	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,469.38000		2.46938		2,396.53000	2.39653	2,469.380	12.34	0.45	2,260,373.58	55	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,417.25000		1.41725		1,502.17000	1.50217	1,417.250	13.50	0.26	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.95819		89.30693		9.98623	89.07652		13.60	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,191.84000		1.19184		1,155.37000	1.15537	1,191.840	12.32	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,204.24000		3.20424		3,124.01000	3.12401	3,204.240	13.30	0.45	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,853.07000		1.85307		1,934.02000	1.93402	1,853.070	14.81	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			9.78934		93.84338		9.81051	93.65900		12.47	0.00	31,437,532.30	335	103,561.00
R2048	On 07/11/2019	Bond Future			9.84992		91.30739		9.87175	91.11943		13.14	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.90243		93.09094		9.92489	92.89954		13.44	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			5.69087		101.07211		5.68477	101.07478		0.15	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			2.77173		103.12381		2.75511	103.12681		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			6.55256		102.65333		6.56842	102.62883		0.84	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.32958		101.33188		6.34848	101.30712		0.86	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.96402		103.31112		5.98702	103.28608		0.71	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			9.60971		74.53493		9.63089	74.39713		11.91	0.00	0.00	0	87,892.00
R209	On 01/08/2019	Bond Future	9.30	Call	749.38000		0.74938		734.95000	0.73495	749.380	11.64	0.31	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,317.81000		2.31781		2,264.19000	2.26419	2,317.810	12.38	0.63	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	262.29000		0.26229		297.31000	0.29731	262.290	13.87	0.11	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.66805		72.89505		9.68988	72.75466		12.45	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.71612		74.31902		9.73858	74.17600		12.68	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

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/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	191.44073		191.44073		191.41239	191.41239			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future	192.77687		192.77687		192.74838	192.74838			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.58599		196.58599		196.55732	196.55732			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	159.89288		159.89288		159.74706	159.74706			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.17984		163.17984		163.03141	163.03141			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.16450		164.16450		164.01341	164.01341			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	9.32657		86.75973		9.35300	86.59593		9.48	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.38953		84.96808		9.41693	84.80116		9.84	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.44321		86.62770		9.47158	86.45763		9.95	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	9.80495		73.36899		9.83124	73.19101		12.83	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.86640		71.55932		9.89349	71.37789		13.45	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.91972		72.95710		9.94759	72.77225		13.73	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 :												546,360,375.64	4,957	862 785.00
Grand Total:												546,360,375.64	4,957	862 785.00