



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: 05/06/2019

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	95.48000	95.48000		95.64000	95.64000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	649.67900	649.67900		649.61900	649.61900			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	662.70200	662.70200		662.64200	662.64200			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	675.51500	675.51500		675.45500	675.45500			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	748.74900	748.74900		749.35400	749.35400			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	763.75700	763.75700		764.37600	764.37600			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	778.52400	778.52400		779.15700	779.15700			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	672.07300	672.07300		673.94000	673.94000			0.00	0.00	0	973.00
ALBI	On 07/11/2019	Index Future	685.54400	685.54400		687.44900	687.44900			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	698.79900	698.79900		700.74300	700.74300			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	11.03222		77.93729		10.98488	78.21023			0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.15422		75.70528		11.10495	75.98412			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.26494		77.16970		11.21378	77.45435			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	11.29043		79.68674		11.23790	80.03259			0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.40956		77.01847		11.35491	77.37169			0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.51358		78.50871		11.45693	78.86920			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	666.01000		665.01000		666.98300	666.98300			0.00	0.00	0	442.00
GOVI	On 07/11/2019	GOVI	678.34000		678.34000		680.35300	680.35300			0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	691.45500		691.45500		693.50900	693.50900			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	135.76349		135.76349		135.84268	135.84268			0.00	22,265,212.36	164	1,622.00
I2025	On 07/11/2019	Bond Future	138.52051		138.52051		138.60210	138.60210			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	139.75712		139.75712		139.84100	139.84100			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	103.31570		103.31570		103.26642	103.26642			0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.31931		104.31931		104.26960	104.26960			0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.36089		106.36089		106.31079	106.31079			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	104.55897		104.55897		104.87688	104.87688			0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	105.51278		105.51278		105.83778	105.83778			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	107.57768		107.57768		107.90955	107.90955			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	122.08019		122.08019		122.01897	122.01897			0.00	0.00	0	11,677.00
I2038	On 07/11/2019	Bond Future	124.55930		124.55930		124.49763	124.49763			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	125.33853		125.33853		125.27615	125.27615			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			114.94924		114.94924		115.31894	115.31894			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			115.56396		115.56396		115.94173	115.94173			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			117.82567		117.82567		118.21144	118.21144			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			118.80517		118.80517		119.23574	119.23574			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future			121.21777		121.21777		121.65774	121.65774			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			121.75337		121.75337		122.20277	122.20277			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			262.12500		262.12500		262.34900	262.34900			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			267.44700		267.44700		267.67700	267.67700			0.00	0.00	0	218.00
IGOV	On 06/02/2020	Index Future			272.68100		272.68100		272.91600	272.91600			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			8.46811		112.27731		8.46490	112.29587		6.27	0.00	0.00	0	130,396.00
R186	On 01/08/2019	Bond Future	8.30	Call	672.10000		0.67210		681.13000	0.68113	672.100	6.14	0.37	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.55	Put	894.03000		0.89403		888.67000	0.88867	894.030	6.31	0.43	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	8.70	Put	587.27000		0.58727		583.92000	0.58392	587.270	6.42	0.31	0.00	0	3,100.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,499.31000		3.49931		3,517.06000	3.51706	3,499.310	6.80	0.87	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	2.28000		0.00228		2.32000	0.00232	2.280	7.37	0.00	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.51638		114.52794		8.51287	114.54759		6.27	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,122.15000		1.12215		1,123.60000	1.12360	1,122.150	6.06	0.37	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,376.14000		1.37614		1,362.58000	1.36258	1,376.140	6.45	0.39	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.54943		111.43530		8.54562	111.45600		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			303.28034		303.28034		303.14656	303.14656			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.43892		309.43892		309.30412	309.30412			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.83032		307.83032		307.69449	307.69449			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			235.58602		235.58602		235.33805	235.33805			0.00	0.00	0	9,459.00
R202	On 07/11/2019	Bond Future			240.37009		240.37009		240.11812	240.11812			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			241.00326		241.00326		240.74772	240.74772			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

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 01/08/2019	Bond Future			7.44939	104.26703		7.45500	104.24963			2.62	0.00	42,019,613.09	403	56,943.00
R2023	On 07/11/2019	Bond Future			7.44467	102.42445		7.45059	102.40731			2.90	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.41443	104.40543		7.42069	104.38854			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			9.21937	92.04262		9.20128	92.15612			8.98	0.00	35,528,451.32	386	49,807.00
R2030	On 01/08/2019	Bond Future	8.35	Call	36.44000	0.03644		38.56000	0.03856	36.440		8.10	0.03	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	191.69000	0.19169		202.59000	0.20259	191.690		8.30	0.13	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,085.12000	1.08512		1,131.07000	1.13107	1,085.120		8.88	0.45	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,300.60000	1.30060		1,352.77000	1.35277	1,300.600		8.95	0.51	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	394.09000	0.39409		367.58000	0.36758	394.090		9.57	0.20	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	383.32000	0.38332		357.29000	0.35729	383.320		9.59	0.19	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.28275	93.88792		9.26384	94.00425			9.08	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	594.37000	0.59437		602.51000	0.60251	594.370		8.33	0.21	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,672.63000	1.67263		1,697.60000	1.69760	1,672.630		8.93	0.43	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,178.49000	1.17849		1,118.75000	1.11875	1,178.490		9.74	0.30	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.33498	91.69446		9.31526	91.81352			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			9.48366	93.88556		9.46043	94.04420			9.82	0.00	0.00	0	41,446.00
R2032	On 07/11/2019	Bond Future			9.55315	91.60639		9.52896	91.76873			10.37	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.61030	93.37850		9.58518	93.54449			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			9.77031	96.73398		9.72164	97.10010			10.64	0.00	0.00	0	65,619.00
R2035	On 07/11/2019	Bond Future			9.84591	94.16954		9.79541	94.54353			11.28	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	418.89000	0.41889		457.30000	0.45730	418.890		10.08	0.14	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,679.55000	1.67955		1,795.98000	1.79598	1,679.550		11.02	0.37	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,749.25000	1.74925		1,597.36000	1.59736	1,749.250		11.92	0.34	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.91182	95.99097		9.85951	96.37280			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			9.87272	88.81001		9.82422	89.17652			11.75	0.00	0.00	0	46,825.00
R2037	On 07/11/2019	Bond Future			9.94348	90.59051		9.89325	90.96493			11.91	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			10.00437	88.08270		9.95244	88.46494			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			9.93197	92.04822		9.88344	92.44377			12.16	0.00	123,160,518.36	1,338	33,656.00
R2040	On 07/11/2019	Bond Future			10.00167	93.89372		9.95145	94.29775			12.34	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	806.84000	0.80684		882.30000	0.88230	806.840		11.26	0.21	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,228.26000	2.22826		2,385.90000	2.38590	2,228.260		12.09	0.43	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.06175	91.19920		10.00987	91.61164			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			9.97039		89.02951		9.91159	89.51703		12.78	0.00	267,088.53	3	42,611.00
R2044	On 01/08/2019	Bond Future	9.36	Call	196.47000		0.19647		251.41000	0.25141	196.470	11.41	0.10	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	229.07000		0.22907		291.00000	0.29100	229.070	11.48	0.12	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	949.60000		0.94960		1,121.67000	1.12167	949.600	12.34	0.34	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	1,348.03000		1.34803		1,564.09000	1.56409	1,348.030	12.55	0.43	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	874.81000		0.87481		739.76000	0.73976	874.810	13.26	0.29	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	454.57000		0.45457		376.11000	0.37611	454.570	13.90	0.17	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			10.03774		90.81454		9.97697	91.31231		12.98	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	560.34000		0.56034		630.41000	0.63041	560.340	11.63	0.16	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,943.51000		1.94351		2,119.79000	2.11979	1,943.510	12.64	0.39	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,652.24000		1.65224		1,485.75000	1.48575	1,652.240	13.83	0.30	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.09578		88.18580		10.03308	88.69376		13.46	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	839.59000		0.83959		916.74000	0.91674	839.590	12.14	0.18	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	2,561.77000		2.56177		2,738.36000	2.73836	2,561.770	13.15	0.40	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	2,018.35000		2.01835		1,846.48000	1.84648	2,018.350	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			9.93082		92.62353		9.86670	93.17278		12.58	0.00	71,875,859.28	776	102,423.00
R2048	On 07/11/2019	Bond Future			9.99866		90.04020		9.93239	90.60091		13.42	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			10.05776		91.78175		9.98938	92.35393		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			5.96669		100.95157		5.95070	100.95855		0.14	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			3.59811		102.97533		3.55503	102.98306		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			6.44034		102.82694		6.44744	102.81594		0.75	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.21400		101.48351		6.22207	101.47292		0.88	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.83994		103.44640		5.84930	103.43619		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			9.72564		73.78532		9.67683	74.09954		12.07	0.00	184,463,300.00	2,500	89,217.00
R209	On 01/08/2019	Bond Future	9.30	Call	379.69000		0.37969		444.76000	0.44476	379.690	11.32	0.21	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	1,658.58000		1.65858		1,835.81000	1.83581	1,658.580	12.15	0.56	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	226.20000		0.22620		190.24000	0.19024	226.200	13.54	0.11	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.79061		72.11192		9.74014	72.43292		12.80	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.84452		73.50688		9.79247	73.83450		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	190.54383		190.54383		190.45311	190.45311			0.00	0.00	0	2,142.00
R210	On 07/11/2019	Bond Future	191.80630		191.80630		191.71469	191.71469			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	195.56022		195.56022		195.46790	195.46790			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	159.94179		159.94179		159.99560	159.99560			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	163.18990		163.18990		163.24570	163.24570			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	164.13732		164.13732		164.19505	164.19505			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	9.34549		86.64243		9.32209	86.78753		9.56	0.00	0.00	0	17,378.00
R213	On 07/11/2019	Bond Future	9.41266		84.82715		9.38829	84.97565		10.09	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.46987		86.46787		9.44454	86.61972		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	9.92075		72.59035		9.86686	72.95100		12.99	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.98854		70.74716		9.93288	71.11541		13.80	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	10.04756		72.11552		9.99017	72.49133		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 :												479,580,042.94	5,570	892 948.00
Grand Total:												479,580,042.94	5,570	892 948.00