



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: 16/05/2019

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	96.18000	96.18000		96.22000	96.22000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	647.33300	647.33300		648.34600	648.34600			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	660.47400	660.47400		661.50900	661.50900			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	673.37100	673.37100		674.42800	674.42800			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	750.42400	750.42400		752.84900	752.84900			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	765.65700	765.65700		768.13400	768.13400			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	780.60900	780.60900		783.13500	783.13500			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	677.53400	677.53400		680.34000	680.34000			0.00	27,101,360.00	4	973.00
ALBI	On 07/11/2019	Index Future	691.28800	691.28800		694.15300	694.15300			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	704.78700	704.78700		707.70900	707.70900			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	10.87649		78.84059		10.81587	79.19648			0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	10.98898		76.64642		10.92599	77.00971			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.09099		78.14398		11.02569	78.51449			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	11.15487		80.58461		11.09427	80.99171			0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.26562		77.95477		11.20267	78.37035			0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.36224		79.47826		11.29709	79.90209			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	670.87700		670.87700		673.75200	673.75200			0.00	0.00	0	444.00
GOVI	On 07/11/2019	GOVI	684.49500		684.49500		687.43000	687.43000			0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	697.86200		697.86200		700.85600	700.85600			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.81587		136.81587		136.75939	136.75939			0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.62899		139.62899		139.57164	139.57164			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.91849		140.91849		140.86020	140.86020			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	103.68933		103.68933		103.67387	103.67387			0.00	0.00	0	4,132.00
I2029	On 07/11/2019	Bond Future	104.73016		104.73016		104.71459	104.71459			0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.79982		106.79982		106.78415	106.78415			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	105.72402		105.72402		105.70809	105.70809			0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	106.73183		106.73183		106.71570	106.71570			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	108.84094		108.84094		108.82484	108.82484			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	122.60600		122.60600		122.58679	122.58679			0.00	0.00	0	11,598.00
I2038	On 07/11/2019	Bond Future	125.12715		125.12715		125.10754	125.10754			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	125.94629		125.94629		125.92663	125.92663			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			115.76587		115.76587		116.39706	116.39706			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			116.43155		116.43155		117.07614	117.07614			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			118.73258		118.73258		119.38999	119.38999			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			119.29134		119.29134		119.27230	119.27230			0.00	0.00	0	10,989.00
I2050	On 07/11/2019	Bond Future			121.74416		121.74416		121.72475	121.72475			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			122.31351		122.31351		122.29394	122.29394			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			263.43400		263.43400		263.50500	263.50500			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			268.85000		268.85000		268.92300	268.92300			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future			274.16200		274.16200		274.23700	274.23700			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			8.47421		112.24206		8.42799	112.50955		6.29	0.00	336,726,180.00	3,000	113,747.00
R186	On 01/08/2019	Bond Future	8.30	Call	833.41000		0.83341		947.73000	0.94773	833.410	6.18	0.38	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	768.28000		0.76828		688.38000	0.68838	768.280	6.43	0.34	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,581.67000		3.58167		3,812.01000	3.81201	3,581.670	6.79	0.83	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	9.17000		0.00917		7.81000	0.00781	9.170	7.33	0.01	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.51763		114.52094		8.46890	114.79414		6.17	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,199.59000		1.19959		1,310.12000	1.31012	1,199.590	5.97	0.37	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,461.72000		1.46172		1,361.23000	1.36123	1,461.720	6.35	0.40	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.54673		111.44996		8.49550	111.72876		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			303.41308		303.41308		303.37034	303.37034			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.65146		309.65146		309.60860	309.60860			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			308.12498		308.12498		308.08173	308.08173			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			238.24351		238.24351		238.20706	238.20706			0.00	0.00	0	9,390.00
R202	On 07/11/2019	Bond Future			243.14188		243.14188		243.10530	243.10530			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			243.88564		243.88564		243.84861	243.84861			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			7.58241		103.85544		7.53453	104.00335		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			7.58102		102.03061		7.52861	102.18177		3.03	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.55617		104.02378		7.49878	104.17809		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			9.14132		92.53365		9.08011	92.92119		8.90	0.00	0.00	0	49,379.00
R2030	On 01/08/2019	Bond Future	8.35	Call	100.24000		0.10024		133.45000	0.13345	100.240	7.89	0.07	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	386.60000		0.38660		477.81000	0.47781	386.600	8.23	0.20	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,519.77000		1.51977		1,736.50000	1.73650	1,519.770	8.80	0.51	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,760.45000		1.76045		1,994.90000	1.99490	1,760.450	8.87	0.56	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	439.36000		0.43936		375.82000	0.37582	439.360	9.44	0.19	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	428.85000		0.42885		366.66000	0.36666	428.850	9.46	0.19	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.19768		94.41280		9.13399	94.80837		8.85	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.57	Call	720.50000		0.72050		824.31000	0.82431	720.500	8.09	0.24	464,597,385.35	20,631	0.00
R2030	On 07/11/2019	Bond Future	8.60	Call	773.05000		0.77305		881.97000	0.88197	773.050	8.13	0.25	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,986.60000		1.98660		2,184.34000	2.18434	1,986.600	8.71	0.47	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.12	Call	2,047.72000		2.04772		2,248.95000	2.24895	2,047.720	8.73	0.48	933,095,672.34	20,631	0.00
R2030	On 07/11/2019	Bond Future	9.70	Put	1,186.59000		1.18659		1,079.77000	1.07977	1,186.590	9.39	0.30	576,943,352.59	20,631	0.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,096.40000		1.09640		996.65000	0.99665	1,096.400	9.48	0.28	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future			9.24363		92.24774		9.17747	92.65122		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			9.39523		94.49149		9.32904	94.94870		9.70	0.00	3,685,168.11	39	41,053.00
R2032	On 07/11/2019	Bond Future			9.45785		92.24829		9.38914	92.71499		10.11	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.50896		94.05071		9.43782	94.52672		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			9.60041		98.02137		9.53946	98.48961		10.48	0.00	30,778,710.18	314	59,122.00
R2035	On 07/11/2019	Bond Future			9.66665		95.50722		9.60351	95.98516		10.98	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	696.35000		0.69635		801.85000	0.80185	696.350	9.82	0.20	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,321.54000		2.32154		2,552.30000	2.55230	2,321.540	10.72	0.45	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,417.00000		1.41700		1,293.15000	1.29315	1,417.000	11.59	0.28	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.72397		97.37304		9.65867	97.86060		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			9.70395		90.09537		9.64821	90.52610		11.58	0.00	0.00	0	41,863.00
R2037	On 07/11/2019	Bond Future			9.76590		91.92506		9.70827	92.36473		11.60	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.81873		89.46079		9.75924	89.90931		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			9.79386		93.18107		9.73300	93.68735		12.01	0.00	0.00	0	28,687.00
R2040	On 07/11/2019	Bond Future			9.85601		95.07345		9.79313	95.59022		12.05	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,176.30000		1.17630		1,331.53000	1.33153	1,176.300	11.00	0.27	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,883.65000		2.88365		3,154.03000	3.15403	2,883.650	11.81	0.49	0.00	0	1,260.00

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 06/02/2020	Bond Future			9.90924		92.42014		9.84439	92.94720		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
R2044	On 01/08/2019	Bond Future			9.80105		90.44574		9.74021	90.96380		12.62	0.00	542,674.44	6	41,431.00
R2044	On 01/08/2019	Bond Future	9.36	Call	644.50000		0.64450		782.64000	0.78264	644.500	11.91	0.23	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	713.68000		0.71368		861.67000	0.86167	713.680	11.98	0.25	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,844.87000		1.84487		2,113.24000	2.11324	1,844.870	12.60	0.47	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,372.45000		2.37245		2,680.28000	2.68028	2,372.450	12.80	0.55	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	802.68000		0.80268		698.68000	0.69868	802.680	13.63	0.23	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	461.44000		0.46144		398.58000	0.39858	461.440	14.28	0.15	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.86015		92.28246		9.79735	92.81132		12.68	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	914.96000		0.91496		1,047.12000	1.04712	914.960	11.36	0.23	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,680.81000		2.68081		2,943.32000	2.94332	2,680.810	12.34	0.47	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,350.41000		1.35041		1,230.75000	1.23075	1,350.410	13.50	0.25	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.91063		89.70002		9.84594	90.23935		13.60	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,307.55000		1.30755		1,450.88000	1.45088	1,307.550	12.32	0.25	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,415.06000		3.41506		3,680.24000	3.68024	3,415.060	13.30	0.47	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,781.13000		1.78113		1,658.18000	1.65818	1,781.130	14.81	0.25	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			9.73943		94.28069		9.67344	94.86458		12.47	0.00	0.00	0	103,226.00
R2048	On 07/11/2019	Bond Future			9.79836		91.75407		9.73026	92.34999		13.14	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.84929		93.54665		9.77914	94.15445		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			5.67862		101.07747		5.67247	101.08016		0.15	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			2.73844		103.12981		2.72177	103.13281		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			6.48789		102.75333		6.46392	102.79043		0.84	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.25139		101.43443		6.22238	101.47251		0.86	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.86776		103.41605		5.83200	103.45507		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			9.54956		74.92837		9.48870	75.32962		11.91	0.00	28,547,708.97	381	87,892.00
R209	On 01/08/2019	Bond Future	9.30	Call	917.20000		0.91720		1,075.24000	1.07524	917.200	11.64	0.35	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,612.96000		2.61296		2,894.30000	2.89430	2,612.960	12.38	0.66	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	242.89000		0.24289		209.20000	0.20920	242.890	13.87	0.10	0.00	0	7,560.00

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	9.60592		73.29682		9.54309	73.70641		12.45	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future	9.65211		74.72890		9.58741	75.14663		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
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	191.45861		191.45861		191.43027	191.43027			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future	192.79606		192.79606		192.76756	192.76756			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.60633		196.60633		196.57751	196.57751			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	159.64262		159.64262		159.62113	159.62113			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	162.92521		162.92521		162.90366	162.90366			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	163.90538		163.90538		163.88372	163.88372			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	9.27137		87.10320		9.20513	87.51787		9.48	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.33218		85.31890		9.26340	85.74224		9.84	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.38374		86.98570		9.31247	87.41743		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	9.76020		73.67359		9.69938	74.09094		12.83	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.82020		71.87045		9.75747	72.29641		13.45	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.87213		73.27453		9.80754	73.70901		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 : 2,402,018,211.98 65,637 857 880.00

Grand Total: 2,402,018,211.98 65,637 857 880.00