



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: 23/08/2019

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	95.15000	95.15000		95.05000	95.05000			0.00	0.00	0	51.00
AL37	On 07/11/2019	Index Future	666.32800	666.32800		666.57200	666.57200			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	678.31700	678.31700		678.56600	678.56600			0.00	0.00	0	0.00
AL37	On 07/05/2020	Index Future	690.86300	690.86300		691.11700	691.11700			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	772.48000	772.48000		772.95100	772.95100			0.00	0.00	0	120.00
AL7T	On 06/02/2020	Index Future	786.37900	786.37900		786.85900	786.85900			0.00	0.00	0	0.00
AL7T	On 07/05/2020	Index Future	800.92300	800.92300		801.41300	801.41300			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future	690.05500	690.05500		690.39200	690.39200			0.00	0.00	0	222.00
ALBI	On 06/02/2020	Index Future	702.47100	702.47100		702.81500	702.81500			0.00	0.00	0	0.00
ALBI	On 07/05/2020	Index Future	715.46300	715.46300		715.81400	715.81400			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	10.99038	76.63837		10.99173	76.63062				0.00	0.00	0	350.00
ES33	On 06/02/2020	Bond Future	11.11341	78.01738		11.11482	78.00943				0.00	0.00	0	0.00
ES33	On 07/05/2020	Bond Future	11.23174	75.66644		11.23319	75.65841				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	11.33999	77.46861		11.33619	77.49332				0.00	0.00	0	4,919.00
ES42	On 06/02/2020	Bond Future	11.45797	78.86256		11.45403	78.88773				0.00	0.00	0	0.00
ES42	On 07/05/2020	Bond Future	11.57637	76.05672		11.57228	76.08238				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	682.93600	682.93600		683.28200	683.28200				0.00	0.00	0	1,190.00
GOVI	On 06/02/2020	GOVI	695.22400	695.22400		695.57600	695.57600				0.00	0.00	0	0.00
GOVI	On 07/05/2020	GOVI	708.08300	708.08300		708.44200	708.44200				0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future	137.64211	137.64211		137.71467	137.71467				0.00	0.00	0	1,451.00
I2025	On 06/02/2020	Bond Future	138.67804	138.67804		138.75192	138.75192				0.00	0.00	0	0.00
I2025	On 07/05/2020	Bond Future	141.27542	141.27542		141.35076	141.35076				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	102.36957	102.36957		102.54802	102.54802				0.00	0.00	0	4,260.00
I2029	On 06/02/2020	Bond Future	104.23630	104.23630		104.41802	104.41802				0.00	0.00	0	0.00
I2029	On 07/05/2020	Bond Future	105.07590	105.07590		105.26105	105.26105				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	102.97306	102.97306		103.09393	103.09393				0.00	0.00	0	6,260.00
I2033	On 06/02/2020	Bond Future	104.85079	104.85079		104.97388	104.97388				0.00	0.00	0	0.00
I2033	On 07/05/2020	Bond Future	105.61879	105.61879		105.74421	105.74421				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	121.76260	121.76260		121.76417	121.76417				0.00	0.00	0	21,774.00
I2038	On 06/02/2020	Bond Future	122.32483	122.32483		122.32640	122.32640				0.00	0.00	0	0.00
I2038	On 07/05/2020	Bond Future	124.61593	124.61593		124.61768	124.61768				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			112.65491		112.65491		112.86419	112.86419			0.00	0.00	0	17,994.00
I2046	On 06/02/2020	Bond Future			114.70915		114.70915		114.92228	114.92228			0.00	0.00	0	0.00
I2046	On 07/05/2020	Bond Future			115.10932		115.10932		115.32636	115.32636			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			117.22209		117.22209		117.57838	117.57838			0.00	9,026,100.93	77	12,776.00
I2050	On 06/02/2020	Bond Future			117.52409		117.52409		117.88674	117.88674			0.00	0.00	0	0.00
I2050	On 07/05/2020	Bond Future			119.72529		119.72529		120.09486	120.09486			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			263.37800		263.37800		263.55900	263.55900			0.00	0.00	0	1,018.00
IGOV	On 06/02/2020	Index Future			268.18100		268.18100		268.36500	268.36500			0.00	0.00	0	0.00
IGOV	On 07/05/2020	Index Future			273.20400		273.20400		273.39200	273.39200			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			8.30959		115.69339		8.30500	115.71944		5.93	0.00	0.00	0	136,294.00
R186	On 07/11/2019	Bond Future	8.20	Put	1,555.42000		1,55542		1,548.30000	1,54830	1,555.420	5.77	0.58	0.00	0	7,500.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,008.09000		1,00809		1,027.70000	1,02770	1,008.090	5.79	0.45	0.00	0	4,955.00
R186	On 07/11/2019	Bond Future	8.25	Put	1,400.14000		1,40014		1,394.13000	1,39413	1,400.140	5.80	0.54	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.25	Call	1,061.36000		1,06136		1,081.40000	1,08140	1,061.360	5.80	0.46	0.00	0	3,750.00
R186	On 07/11/2019	Bond Future	8.73	Put	426.01000		0.42601		426.47000	0.42647	426.010	6.10	0.23	0.00	0	4,955.00
R186	On 06/02/2020	Bond Future			8.35990		112.47109		8.35506	112.49770		6.32	0.00	0.00	0	0.00
R186	On 06/02/2020	Bond Future	8.11	Call	1,224.36000		1,22436		1,240.00000	1,24000	1,224.360	6.01	0.39	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	8.50	Put	1,552.45000		1,55245		1,546.72000	1,54672	1,552.450	6.32	0.43	0.00	0	1,007.00
R186	On 06/02/2020	Bond Future	9.00	Put	765.76000		0.76576		764.17000	0.76417	765.760	6.84	0.24	0.00	0	1,007.00
R186	On 07/05/2020	Bond Future			8.40363		114.55172		8.39853	114.57887		6.07	0.00	0.00	0	0.00
R186	On 07/05/2020	Bond Future	7.60	Call	516.41000		0.51641		524.34000	0.52434	516.410	5.07	0.19	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.28	Call	1,939.01000		1,93901		1,955.95000	1,95595	1,939.010	5.85	0.46	0.00	0	6,000.00
R186	On 07/05/2020	Bond Future	8.93	Put	1,354.42000		1,35442		1,350.14000	1,35014	1,354.420	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			308.28074		308.28074		308.28981	308.28981			0.00	0.00	0	2,507.00
R197	On 06/02/2020	Bond Future			306.24430		306.24430		306.25345	306.25345			0.00	0.00	0	40.00
R197	On 07/05/2020	Bond Future			311.98022		311.98022		311.98969	311.98969			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			234.19669		234.19669		234.19975	234.19975			0.00	0.00	0	9,082.00
R202	On 06/02/2020	Bond Future			234.39968		234.39968		234.40272	234.40272			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			238.78983		238.78983		238.79312	238.79312			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			7.32534		102.77069		7.30939	102.81708		2.69	0.00	0.00	0	53,397.00
R2023	On 06/02/2020	Bond Future			7.33509		104.61985		7.31764	104.66708		2.76	0.00	0.00	0	0.00
R2023	On 07/05/2020	Bond Future			7.31301		102.62192		7.29383	102.67008		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			9.03330		95.43833		9.01339	95.56356		8.64	0.00	0.00	0	77,055.00
R2030	On 07/11/2019	Bond Future	8.60	Call	423.87000		0.42387		458.81000	0.45881	423.870	7.91	0.22	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	8.95	Put	1,732.06000		1.73206		1,673.56000	1.67356	1,732.060	8.35	0.55	0.00	0	5,000.00
R2030	On 07/11/2019	Bond Future	9.10	Call	1,692.18000		1.69218		1,771.79000	1.77179	1,692.180	8.50	0.55	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.35	Put	722.11000		0.72211		694.42000	0.69442	722.110	8.75	0.29	0.00	0	2,500.00
R2030	On 07/11/2019	Bond Future	9.76	Put	263.24000		0.26324		253.05000	0.25305	263.240	9.32	0.13	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.85	Put	210.63000		0.21063		202.60000	0.20260	210.630	9.47	0.10	0.00	0	2,500.00
R2030	On 06/02/2020	Bond Future			9.09672		93.14684		9.07603	93.27439		9.14	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future	8.40	Call	581.62000		0.58162		612.94000	0.61294	581.620	8.12	0.21	0.00	0	5,820.00
R2030	On 06/02/2020	Bond Future	9.00	Call	1,954.95000		1.95495		2,022.10000	2.02210	1,954.950	8.89	0.47	0.00	0	5,820.00
R2030	On 07/05/2020	Bond Future			9.15809		94.87006		9.13659	95.00001		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			9.41541		92.53617		9.40080	92.63556		10.05	0.00	0.00	0	50,982.00
R2032	On 06/02/2020	Bond Future			9.48641		94.20123		9.47128	94.30241		10.11	0.00	0.00	0	0.00
R2032	On 07/05/2020	Bond Future			9.55385		91.78356		9.53816	91.88672		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			9.72547		95.06517		9.71601	95.13606		10.98	0.00	27,283,703.79	287	95,803.00
R2035	On 07/11/2019	Bond Future	8.92	Call	125.53000		0.12553		134.34000	0.13434	125.530	9.45	0.07	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	1,183.25000		1.18325		1,221.87000	1.22187	1,183.250	10.66	0.38	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	710.59000		0.71059		704.41000	0.70441	710.590	11.77	0.23	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future			9.80466		96.77568		9.79487	96.84786		11.02	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future			9.87400		94.06178		9.86388	94.13532		11.79	0.00	0.00	0	0.00
R2035	On 07/05/2020	Bond Future	9.11	Call	1,319.66000		1.31966		1,344.87000	1.34487	1,319.660	10.70	0.27	7,907,386.44	314	5,000.00
R2035	On 07/05/2020	Bond Future	9.75	Call	3,218.11000		3.21811		3,260.56000	3.26056	3,218.110	11.53	0.48	14,187,333.20	314	5,000.00
R2035	On 07/05/2020	Bond Future	10.75	Put	1,609.69000		1.60969		1,597.53000	1.59753	1,609.690	12.83	0.25	7,423,885.20	314	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			9.84169		91.35177		9.83224	91.42295		11.60	0.00	27,040,123.92	296	62,840.00
R2037	On 06/02/2020	Bond Future			9.91579		88.73623		9.90603	88.80869		12.22	0.00	0.00	0	0.00
R2037	On 07/05/2020	Bond Future			9.98808		90.37794		9.97800	90.45175		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			9.96728		94.17009		9.96811	94.16340		12.04	0.00	0.00	0	43,795.00

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R2040	On 07/11/2019	Bond Future	9.30	Call	259.54000		0.25954		264.68000	0.26468	259.540	10.57	0.12	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	1,415.69000		1.41569		1,425.79000	1.42579	1,415.690	11.73	0.40	0.00	0	1,260.00
R2040	On 06/02/2020	Bond Future			10.04214		91.35475		10.04300	91.34792		12.71	0.00	0.00	0	0.00
R2040	On 07/05/2020	Bond Future			10.11517		93.04488		10.11605	93.03798		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			10.01533		90.99756		10.01101	91.03291		12.67	0.00	0.00	0	37,851.00
R2044	On 07/11/2019	Bond Future	9.19	Call	128.45000		0.12845		134.69000	0.13469	128.450	10.91	0.07	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	1,103.56000		1.10356		1,127.75000	1.12775	1,103.560	12.24	0.34	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	777.43000		0.77743		780.66000	0.78066	777.430	13.71	0.23	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			10.08778		88.25034		10.08332	88.28636		13.38	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	402.23000		0.40223		410.85000	0.41085	402.230	11.56	0.12	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	1,816.52000		1.81652		1,838.32000	1.83832	1,816.520	12.58	0.37	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,304.49000		1.30449		1,303.69000	1.30369	1,304.490	14.30	0.25	0.00	0	328.00
R2044	On 07/05/2020	Bond Future			10.15834		89.88306		10.15373	89.91983		13.68	0.00	0.00	0	0.00
R2044	On 07/05/2020	Bond Future	9.26	Call	1,163.43000		1.16343		1,177.26000	1.17726	1,163.430	12.24	0.23	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.33	Call	1,323.79000		1.32379		1,338.78000	1.33878	1,323.790	12.36	0.25	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	9.91	Call	3,110.61000		3.11061		3,134.59000	3.13459	3,110.610	13.26	0.44	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	9.98	Call	3,375.72000		3.37572		3,400.65000	3.40065	3,375.720	13.35	0.47	0.00	0	100.00
R2044	On 07/05/2020	Bond Future	11.02	Put	1,852.08000		1.85208		1,849.70000	1.84970	1,852.080	14.92	0.26	0.00	0	556.00
R2044	On 07/05/2020	Bond Future	11.09	Put	1,745.06000		1.74506		1,743.03000	1.74303	1,745.060	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			10.00113		90.01943		9.99677	90.05611		13.05	0.00	0.00	0	85,959.00
R2048	On 06/02/2020	Bond Future			10.07492		91.63917		10.07042	91.67652		13.13	0.00	0.00	0	100.00
R2048	On 07/05/2020	Bond Future			10.13986		88.89365		10.13522	88.93172		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			6.43032		102.46964		6.42520	102.47055		0.06	0.00	0.00	0	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			6.49273		101.11839		6.45102	101.17291		0.80	0.00	20,830,388.34	206	10,069.00
R208	On 06/02/2020	Bond Future			6.30766		102.93784		6.25643	102.99336		0.70	0.00	0.00	0	0.00
R208	On 07/05/2020	Bond Future			5.95908		101.43816		5.89296	101.49478		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			9.70701		72.64476		9.70779	72.63976		12.40	0.00	0.00	0	89,481.00
R209	On 07/11/2019	Bond Future	8.92	Call	139.31000		0.13931		142.63000	0.14263	139.310	11.05	0.08	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	639.68000	0.63968	646.82000	0.64682	639.680	11.74	0.27	0.00	0	8,000.00
R209	On 07/11/2019	Bond Future	9.50	Call	1,024.30000	1.02430	1,032.37000	1.03237	1,024.300	12.05	0.38	0.00	0	5,000.00
R209	On 07/11/2019	Bond Future	9.77	Put	1,445.98000	1.44598	1,458.93000	1.45893	1,445.980	12.43	0.45	0.00	0	8,000.00
R209	On 06/02/2020	Bond Future			9.77390	73.95191	9.77471	73.94678		12.63	0.00	0.00	0	0.00
R209	On 07/05/2020	Bond Future			9.83756	72.16823	9.83838	72.16310		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			190.18380	190.18380	190.18732	190.18732			0.00	0.00	0	2,132.00
R210	On 06/02/2020	Bond Future			193.65186	193.65186	193.65546	193.65546			0.00	0.00	0	0.00
R210	On 07/05/2020	Bond Future			194.62848	194.62848	194.63217	194.63217			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			162.73905	162.73905	162.74467	162.74467			0.00	0.00	0	6,684.00
R212	On 06/02/2020	Bond Future			163.46071	163.46071	163.46644	163.46644			0.00	0.00	0	0.00
R212	On 07/05/2020	Bond Future			166.52228	166.52228	166.52821	166.52821			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			9.27429	85.67502	9.26474	85.73396		9.70	0.00	0.00	0	20,554.00
R213	On 06/02/2020	Bond Future			9.34557	87.21656	9.33567	87.27657		9.88	0.00	0.00	0	0.00
R213	On 07/05/2020	Bond Future			9.40654	85.27733	9.39627	85.33857		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			9.96041	70.93288	9.95604	70.96181		13.44	0.00	0.00	0	16,189.00
R214	On 06/02/2020	Bond Future			10.03321	72.20919	10.02871	72.23860		13.63	0.00	0.00	0	0.00
R214	On 07/05/2020	Bond Future			10.09722	70.24620	10.09259	70.27614		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 :												113,698,921.82	1,808	1 022 110.00
Grand Total:												113,698,921.82	1,808	1 022 110.00