



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For February 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	2025 On 07-February-19			Bond Future	133.54	133.5441	133.5441	133.5441	0.00
08/02/2019	2025 On 02-May-19			Bond Future	135.73	135.8839	135.7332	135.8839	691.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2019	2025 On 01-August-19			Bond Future	138.25	138.4720	138.2466	138.4720	0.00
08/02/2019	2029 On 07-February-19			Bond Future	101.55	101.5491	101.5491	101.5491	0.00
08/02/2019	2029 On 02-May-19			Bond Future	100.91	102.2556	100.9074	102.2556	3,020.00
08/02/2019	2029 On 01-August-19			Bond Future	104.13	104.2384	104.1266	104.2384	0.00
08/02/2019	2030 On 07-February-19			Bond Future	9.15	92.4028	9.1500	92.4028	0.00
08/02/2019	2030 On 02-May-19			Bond Future	9.19	94.1355	9.1893	94.1355	47,672.00
08/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	2353	2	2353	2	0.00
08/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	6336	6	6336	6	0.00
08/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	2434	2	2434	2	0.00
08/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	814	1	814	1	3,000.00
08/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	2394	2	2394	2	3,000.00
08/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	1064	1	1064	1	0.00
08/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	1043	1	1043	1	0.00
08/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	2682	3	2682	3	0.00
08/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	187	0	187	0	3,000.00
08/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	1087	1	1087	1	0.00
08/02/2019	2030 On 01-August-19			Bond Future	9.25	91.9331	9.2522	91.9331	0.00
08/02/2019	2030 On 01-August-19	8.35	Call	Bond Future	407	0	407	0	2,025.00
08/02/2019	2030 On 01-August-19	9.15	Call	Bond Future	2085	2	2085	2	2,025.00
08/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	5047	5	5047	5	0.00
08/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	5092	5	5092	5	0.00
08/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	5001	5	5001	5	0.00
08/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	1042	1	1042	1	0.00
08/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	1068	1	1068	1	0.00
08/02/2019	2030 On 01-August-19	8.35	Put	Bond Future	6284	6	6284	6	0.00
08/02/2019	2030 On 01-August-19	9.15	Put	Bond Future	2726	3	2726	3	0.00
08/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	1055	1	1055	1	0.00
08/02/2019	2032 On 07-February-19			Bond Future	9.37	94.6807	9.3700	94.6807	0.00
08/02/2019	2032 On 02-May-19			Bond Future	9.40	92.3463	9.4035	92.3463	40,947.00
08/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	2677	3	2677	3	0.00
08/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	2721	3	2721	3	0.00
08/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	2766	3	2766	3	0.00
08/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1213	1	1213	1	0.00
08/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	1259	1	1259	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	1236	1	1236	1	0.00
08/02/2019	2032 On 01-August-19			Bond Future	9.46	94.1150	9.4639	94.1150	0.00
08/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	5445	6	5445	6	0.00
08/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	5396	5	5396	5	0.00
08/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	5347	5	5347	5	0.00
08/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1204	1	1204	1	0.00
08/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1175	1	1175	1	0.00
08/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1189	1	1189	1	0.00
08/02/2019	2033 On 07-February-19			Bond Future	104.09	104.0888	104.0888	104.0888	0.00
08/02/2019	2033 On 02-May-19			Bond Future	104.77	104.7677	104.7730	104.7677	6,090.00
08/02/2019	2033 On 01-August-19			Bond Future	106.75	106.7990	106.7492	106.7990	0.00
08/02/2019	2037 On 07-February-19			Bond Future	9.62	90.7855	9.6200	90.7855	0.00
08/02/2019	2037 On 02-May-19			Bond Future	9.65	92.5663	9.6538	92.5663	57,745.00
08/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	2669	3	2669	3	0.00
08/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	2623	3	2623	3	0.00
08/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	2716	3	2716	3	0.00
08/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	1571	2	1571	2	0.00
08/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	1541	2	1541	2	0.00
08/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	1511	2	1511	2	0.00
08/02/2019	2037 On 01-August-19			Bond Future	9.72	90.0835	9.7176	90.0835	0.00
08/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	5726	6	5726	6	0.00
08/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	5832	6	5832	6	0.00
08/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	5779	6	5779	6	0.00
08/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	1467	1	1467	1	0.00
08/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	1449	1	1449	1	0.00
08/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	1485	1	1485	1	0.00
08/02/2019	2038 On 07-February-19			Bond Future	121.74	121.7382	121.7382	121.7382	0.00
08/02/2019	2038 On 02-May-19			Bond Future	123.90	123.9638	123.8959	123.9638	10,004.00
08/02/2019	2038 On 01-August-19			Bond Future	126.18	126.3150	126.1803	126.3150	0.00
08/02/2019	2040 On 07-February-19			Bond Future	9.70	94.1080	9.6950	94.1080	0.00
08/02/2019	2040 On 02-May-19			Bond Future	9.73	95.9204	9.7282	95.9204	22,321.00
08/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	3015	3	3015	3	0.00
08/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	4707	5	4707	5	1,150.00
08/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	2965	3	2965	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	1680	2	1680	2	1,150.00
08/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	2915	3	2915	3	0.00
08/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	1623	2	1623	2	0.00
08/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	1655	2	1655	2	0.00
08/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	2766	3	2766	3	0.00
08/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	1591	2	1591	2	0.00
08/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	878	1	878	1	0.00
08/02/2019	2040 On 01-August-19			Bond Future	9.79	93.2516	9.7916	93.2516	0.00
08/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	6161	6	6161	6	0.00
08/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	6218	6	6218	6	0.00
08/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	6275	6	6275	6	0.00
08/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	1597	2	1597	2	0.00
08/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	1636	2	1636	2	0.00
08/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	1616	2	1616	2	0.00
08/02/2019	2044 On 07-February-19			Bond Future	9.72	91.2806	9.7150	91.2806	0.00
08/02/2019	2044 On 02-May-19			Bond Future	9.75	93.0493	9.7455	93.0493	35,981.00
08/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	2995	3	2995	3	0.00
08/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	3046	3	3046	3	0.00
08/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	3098	3	3098	3	0.00
08/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	1655	2	1655	2	0.00
08/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	1623	2	1623	2	0.00
08/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	1687	2	1687	2	0.00
08/02/2019	2044 On 01-August-19			Bond Future	9.81	90.4507	9.8062	90.4507	0.00
08/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	6376	6	6376	6	0.00
08/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	7193	7	7193	7	0.00
08/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	3605	4	3605	4	100.00
08/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	6434	6	6434	6	0.00
08/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	1683	2	1683	2	100.00
08/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	6319	6	6319	6	0.00
08/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	1671	2	1671	2	0.00
08/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	5598	6	5598	6	0.00
08/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1396	1	1396	1	100.00
08/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	1631	2	1631	2	0.00
08/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	3151	3	3151	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	1651	2	1651	2	0.00
08/02/2019	2046 On 07-February-19			Bond Future	116.27	116.2698	116.2698	116.2698	0.00
08/02/2019	2046 On 02-May-19			Bond Future	103.52	116.6214	103.5209	116.6214	12,517.00
08/02/2019	2046 On 01-August-19			Bond Future	118.76	118.8827	118.7556	118.8827	0.00
08/02/2019	2050 On 07-February-19			Bond Future	120.43	120.4341	120.4341	120.4341	0.00
08/02/2019	2050 On 02-May-19			Bond Future	122.48	122.5443	122.4770	122.5443	10,644.00
08/02/2019	2050 On 01-August-19			Bond Future	122.97	123.1023	122.9696	123.1023	0.00
08/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	AL37 On 02-May-19			Index Future	628.84	629.0420	628.8370	629.0420	0.00
08/02/2019	AL37 On 01-August-19			Index Future	640.55	641.0870	640.5460	641.0870	0.00
08/02/2019	AL7T On 02-May-19			Index Future	728.66	728.7470	728.6640	728.7470	0.00
08/02/2019	AL7T On 01-August-19			Index Future	742.23	742.7010	742.2310	742.7010	0.00
08/02/2019	ALBI On 02-May-19			Index Future	661.32	661.4550	661.3240	661.4550	885.00
08/02/2019	ALBI On 01-August-19			Index Future	673.64	674.1210	673.6380	674.1210	0.00
08/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2019	ES33 On 07-February-19			Bond Future	10.80	79.1268	10.8000	79.1268	0.00
08/02/2019	ES33 On 02-May-19			Bond Future	10.87	76.8919	10.8671	76.8919	350.00
08/02/2019	ES33 On 01-August-19			Bond Future	10.97	78.3646	10.9712	78.3646	0.00
08/02/2019	ES42 On 07-February-19			Bond Future	11.05	81.4021	11.0450	81.4021	0.00
08/02/2019	ES42 On 02-May-19			Bond Future	11.12	78.6967	11.1166	78.6967	4,919.00
08/02/2019	ES42 On 01-August-19			Bond Future	11.22	80.2044	11.2183	80.2044	0.00
08/02/2019	GOVI On 02-May-19			GOVI	655.01	655.1220	655.0060	655.1220	442.00
08/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	71260	7	71260	7	0.00
08/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	71360	7	71360	7	0.00
08/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	71460	7	71460	7	0.00
08/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
08/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
08/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
08/02/2019	GOVI On 01-August-19			GOVI	667.20	667.6670	667.2030	667.6670	0.00
08/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	285130	29	285130	29	0.00
08/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	285230	29	285230	29	0.00
08/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	285330	29	285330	29	0.00
08/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
08/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
08/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/02/2019	IGOV On 02-May-19			Index Future	260.87	261.0500	260.8680	261.0500	737.00
08/02/2019	IGOV On 01-August-19			Index Future	265.79	266.1110	265.7880	266.1110	0.00
08/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
08/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
08/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
08/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
08/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
08/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
08/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8100	102.8000	102.8100	0.00
08/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.80	98.8100	98.8000	98.8100	0.00
08/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.35	102.3600	102.3500	102.3600	0.00
08/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.31	99.3300	99.3100	99.3300	0.00
08/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.08	96.0900	96.0800	96.0900	0.00
08/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.22	95.2300	95.2200	95.2300	0.00
08/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.32	94.3400	94.3200	94.3400	0.00
08/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.39	94.4300	94.3900	94.4300	0.00
08/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.50	96.5500	96.5000	96.5500	51.00
08/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.56	96.6200	96.5600	96.6200	0.00
08/02/2019	IS05 On 21-June-22			Interest Rate Swap	97.68	97.7400	97.6800	97.7400	0.00
08/02/2019	IS05 On 20-September-22			Interest Rate Swap	101.54	101.6000	101.5400	101.6000	0.00
08/02/2019	IS05 On 20-December-22			Interest Rate Swap	102.73	102.7900	102.7300	102.7900	0.00
08/02/2019	IS05 On 22-March-23			Interest Rate Swap	96.02	96.0800	96.0200	96.0800	0.00
08/02/2019	IS05 On 20-June-23			Interest Rate Swap	102.03	102.0900	102.0300	102.0900	0.00
08/02/2019	IS05 On 19-September-23			Interest Rate Swap	97.46	97.5200	97.4600	97.5200	0.00
08/02/2019	IS10 On 17-December-25			Interest Rate Swap	93.82	93.8900	93.8200	93.8900	0.00
08/02/2019	IS10 On 16-March-26			Interest Rate Swap	90.78	90.8500	90.7800	90.8500	0.00
08/02/2019	IS10 On 15-June-26			Interest Rate Swap	89.49	89.5600	89.4900	89.5600	0.00
08/02/2019	IS10 On 21-September-26			Interest Rate Swap	91.65	91.7200	91.6500	91.7200	0.00
08/02/2019	IS10 On 21-December-26			Interest Rate Swap	95.45	95.5300	95.4500	95.5300	0.00
08/02/2019	IS10 On 15-March-27			Interest Rate Swap	94.00	94.0800	94.0000	94.0800	0.00
08/02/2019	IS10 On 21-June-27			Interest Rate Swap	96.08	96.1700	96.0800	96.1700	0.00
08/02/2019	IS10 On 20-September-27			Interest Rate Swap	101.55	101.6600	101.5500	101.6600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2019	IS10 On 20-December-27			Interest Rate Swap	101.90	102.0300	101.9000	102.0300	0.00
08/02/2019	IS10 On 22-March-28			Interest Rate Swap	95.36	95.5000	95.3600	95.5000	0.00
08/02/2019	IS10 On 20-June-28			Interest Rate Swap	102.58	102.7200	102.5800	102.7200	0.00
08/02/2019	IS10 On 19-September-28			Interest Rate Swap	96.09	96.2300	96.0900	96.2300	0.00
08/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
08/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
08/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
08/02/2019	R023 On 07-February-19			Bond Future	7.84	103.2196	7.8400	103.2196	0.00
08/02/2019	R023 On 02-May-19			Bond Future	7.85	101.1296	7.8488	101.1296	69,199.00
08/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	2088	2	2088	2	0.00
08/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	2060	2	2060	2	0.00
08/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	2032	2	2032	2	0.00
08/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	136	0	136	0	0.00
08/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	139	0	139	0	0.00
08/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	132	0	132	0	0.00
08/02/2019	R023 On 01-August-19			Bond Future	7.87	103.0663	7.8686	103.0663	0.00
08/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	3401	3	3401	3	0.00
08/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3451	4	3451	4	0.00
08/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	3426	4	3426	4	0.00
08/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	219	0	219	0	0.00
08/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	215	0	215	0	0.00
08/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	224	0	224	0	0.00
08/02/2019	R035 On 07-February-19			Bond Future	9.55	98.5900	9.5450	98.5900	0.00
08/02/2019	R035 On 02-May-19			Bond Future	9.57	96.0031	9.5715	96.0031	74,673.00
08/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	2779	3	2779	3	0.00
08/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	2826	3	2826	3	0.00
08/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	2732	3	2732	3	0.00
08/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	1519	2	1519	2	0.00
08/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	1461	1	1461	1	0.00
08/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	1490	1	1490	1	0.00
08/02/2019	R035 On 01-August-19			Bond Future	9.63	97.8416	9.6313	97.8416	0.00
08/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	5931	6	5931	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	5878	6	5878	6	0.00
08/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	5825	6	5825	6	0.00
08/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	1471	1	1471	1	0.00
08/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	1489	1	1489	1	0.00
08/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1454	1	1454	1	0.00
08/02/2019	R186 On 07-February-19			Bond Future	8.67	111.7759	8.6700	111.7759	0.00
08/02/2019	R186 On 02-May-19			Bond Future	8.70	113.8251	8.6969	113.8251	83,173.00
08/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	2604	3	2604	3	0.00
08/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	1266	1	1266	1	3,250.00
08/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	2562	3	2562	3	0.00
08/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	6053	6	6053	6	0.00
08/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	7691	8	7691	8	0.00
08/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	2521	3	2521	3	0.00
08/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	3812	4	3812	4	200.00
08/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	7124	7	7124	7	0.00
08/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	3576	4	3576	4	3,250.00
08/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	2091	2	2091	2	0.00
08/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	1734	2	1734	2	7,500.00
08/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	2688	3	2688	3	0.00
08/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	1412	1	1412	1	200.00
08/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	3347	3	3347	3	90.00
08/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	1182	1	1182	1	90.00
08/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	882	1	882	1	7,000.00
08/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	2480	2	2480	2	7,000.00
08/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	7433	7	7433	7	0.00
08/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	1134	1	1134	1	0.00
08/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	728	1	728	1	0.00
08/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	2039	2	2039	2	0.00
08/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	1632	2	1632	2	0.00
08/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	362	0	362	0	0.00
08/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	1394	1	1394	1	0.00
08/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	651	1	651	1	3,250.00
08/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	914	1	914	1	4,250.00
08/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	459	0	459	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	121	0	121	0	7,000.00
08/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	49	0	49	0	3,250.00
08/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	696	1	696	1	0.00
08/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	41	0	41	0	200.00
08/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	60	0	60	0	90.00
08/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	408	0	408	0	0.00
08/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	1540	2	1540	2	0.00
08/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	712	1	712	1	0.00
08/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	681	1	681	1	0.00
08/02/2019	R186 On 01-August-19			Bond Future	8.75	110.7044	8.7523	110.7044	0.00
08/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	956	1	956	1	6,000.00
08/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	3083	3	3083	3	6,000.00
08/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	5014	5	5014	5	0.00
08/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	5103	5	5103	5	0.00
08/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	7523	8	7523	8	0.00
08/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	5059	5	5059	5	0.00
08/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	761	1	761	1	0.00
08/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	751	1	751	1	0.00
08/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	317	0	317	0	6,000.00
08/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	770	1	770	1	0.00
08/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1411	1	1411	1	0.00
08/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	3560	4	3560	4	0.00
08/02/2019	R197 On 07-February-19			Bond Future	300.08	300.0825	300.0825	300.0825	0.00
08/02/2019	R197 On 02-May-19			Bond Future	305.04	305.4696	305.0407	305.4696	2,350.00
08/02/2019	R197 On 01-August-19			Bond Future	303.24	303.8357	303.2401	303.8357	0.00
08/02/2019	R202 On 07-February-19			Bond Future	234.39	234.3914	234.3914	234.3914	0.00
08/02/2019	R202 On 02-May-19			Bond Future	238.50	238.4981	238.5045	238.4981	8,786.00
08/02/2019	R202 On 01-August-19			Bond Future	238.99	239.1088	238.9906	239.1088	0.00
08/02/2019	R207 On 07-February-19			Bond Future	6.53	101.1879	6.5300	101.1879	0.00
08/02/2019	R207 On 02-May-19			Bond Future	6.31	102.9141	6.3070	102.9141	6,924.00
08/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	868	1	868	1	0.00
08/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	881	1	881	1	0.00
08/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	875	1	875	1	0.00
08/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
08/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
08/02/2019	R207 On 01-August-19			Bond Future	5.56	101.2432	5.5551	101.2432	0.00
08/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	772	1	772	1	0.00
08/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	776	1	776	1	0.00
08/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	780	1	780	1	0.00
08/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
08/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
08/02/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
08/02/2019	R208 On 07-February-19			Bond Future	7.07	101.8698	7.0700	101.8698	0.00
08/02/2019	R208 On 02-May-19			Bond Future	7.01	100.2476	7.0133	100.2476	13,834.00
08/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1747	2	1747	2	0.00
08/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1764	2	1764	2	0.00
08/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1780	2	1780	2	0.00
08/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	9	0	9	0	0.00
08/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	10	0	10	0	0.00
08/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	10	0	10	0	0.00
08/02/2019	R208 On 01-August-19			Bond Future	6.93	102.1676	6.9258	102.1676	0.00
08/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	1918	2	1918	2	0.00
08/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	1904	2	1904	2	0.00
08/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	1890	2	1890	2	0.00
08/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	36	0	36	0	0.00
08/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	34	0	34	0	0.00
08/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	35	0	35	0	0.00
08/02/2019	R209 On 07-February-19			Bond Future	9.50	75.0713	9.5000	75.0713	0.00
08/02/2019	R209 On 02-May-19			Bond Future	9.52	73.4344	9.5210	73.4344	107,291.00
08/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	2386	2	2386	2	0.00
08/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	3530	4	3530	4	760.00
08/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	1223	1	1223	1	760.00
08/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	2346	2	2346	2	0.00
08/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	6331	6	6331	6	0.00
08/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	7425	7	7425	7	0.00
08/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	2426	2	2426	2	0.00
08/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	1306	1	1306	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	771	1	771	1	0.00
08/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	144	0	144	0	760.00
08/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	255	0	255	0	11,560.00
08/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	2367	2	2367	2	0.00
08/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	1281	1	1281	1	0.00
08/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1256	1	1256	1	0.00
08/02/2019	R209 On 01-August-19			Bond Future	9.57	74.8409	9.5743	74.8409	0.00
08/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	4940	5	4940	5	0.00
08/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	5030	5	5030	5	0.00
08/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	4985	5	4985	5	0.00
08/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1295	1	1295	1	0.00
08/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1310	1	1310	1	0.00
08/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1279	1	1279	1	0.00
08/02/2019	R210 On 07-February-19			Bond Future	187.89	187.8887	187.8887	187.8887	0.00
08/02/2019	R210 On 02-May-19			Bond Future	188.52	188.6254	188.5206	188.6254	2,448.00
08/02/2019	R210 On 01-August-19			Bond Future	192.08	192.2831	192.0766	192.2831	0.00
08/02/2019	R212 On 07-February-19			Bond Future	156.20	156.2004	156.2004	156.2004	0.00
08/02/2019	R212 On 02-May-19			Bond Future	158.80	158.9372	158.8035	158.9372	4,973.00
08/02/2019	R212 On 01-August-19			Bond Future	161.73	161.9479	161.7276	161.9479	0.00
08/02/2019	R213 On 07-February-19			Bond Future	9.27	86.9182	9.2700	86.9182	0.00
08/02/2019	R213 On 02-May-19			Bond Future	9.30	85.0394	9.2990	85.0394	31,396.00
08/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	2359	2	2359	2	0.00
08/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	2320	2	2320	2	0.00
08/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	2281	2	2281	2	0.00
08/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1131	1	1131	1	0.00
08/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1154	1	1154	1	0.00
08/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1109	1	1109	1	0.00
08/02/2019	R213 On 01-August-19			Bond Future	9.36	86.6680	9.3553	86.6680	0.00
08/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	4902	5	4902	5	0.00
08/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	4946	5	4946	5	0.00
08/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	4991	5	4991	5	0.00
08/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	1126	1	1126	1	0.00
08/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1154	1	1154	1	0.00
08/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	1140	1	1140	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2019	R214 On 07-February-19			Bond Future	9.68	74.2283	9.6750	74.2283	0.00
08/02/2019	R214 On 02-May-19			Bond Future	9.70	72.3701	9.7000	72.3701	28,570.00
08/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	2508	3	2508	3	0.00
08/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	2425	2	2425	2	0.00
08/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	2466	2	2466	2	0.00
08/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	1375	1	1375	1	0.00
08/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	1349	1	1349	1	0.00
08/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	1401	1	1401	1	0.00
08/02/2019	R214 On 01-August-19			Bond Future	9.75	73.7560	9.7535	73.7560	0.00
08/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	5149	5	5149	5	0.00
08/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	5196	5	5196	5	0.00
08/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	5103	5	5103	5	0.00
08/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1392	1	1392	1	0.00
08/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1376	1	1376	1	0.00
08/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1360	1	1360	1	0.00
08/02/2019	R248 On 07-February-19			Bond Future	9.69	94.9003	9.6900	94.9003	0.00
08/02/2019	R248 On 02-May-19			Bond Future	9.71	92.3478	9.7099	92.3478	109,119.00
08/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	3264	3	3264	3	0.00
08/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	3210	3	3210	3	0.00
08/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	3318	3	3318	3	0.00
08/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	1639	2	1639	2	0.00
08/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	1576	2	1576	2	0.00
08/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	1607	2	1607	2	0.00
08/02/2019	R248 On 01-August-19			Bond Future	9.76	94.1163	9.7635	94.1163	0.00
08/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	6630	7	6630	7	0.00
08/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	6570	7	6570	7	0.00
08/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	6511	7	6511	7	0.00
08/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	1675	2	1675	2	0.00
08/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	1695	2	1695	2	0.00
08/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	1655	2	1655	2	0.00